





## BIOMETRIKA

## A JOURNAL FOR THE STATISTICAL STUDY OF BIOLOGICAL PROBLEMS

FOUNDED BY

W. F. R. WELDON, FRANCIS GALTON AND KARL PEARSON

EDITED BY

KARL PEARSON

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### Corrigenda and Addenda.

The following corrections and additions to the memoir on the Partial Correlation Ratio, pp. 391—411, have been received from Mr L. Isserlis:

Page 396. Eqn (28) for  $\frac{z}{\sigma_z}$  read  $\frac{\bar{z}_{xy}}{\sigma_z}$ ; Eqn (30) for  $r_{xy} = read \ r_{xz} =$ ; Eqn (35) for  $\frac{z}{\sigma_z}$  read  $\frac{\bar{z}_{xy}}{\sigma_z}$ .

Page 397. Eqn (37) for  $r_{xy} = read \ r_{xz} =$ ; Eqn (38) for  $cq_{xy} \ read \ cq_{xy^2}$ ; Line following Eqn (45) for  $d = -c\gamma_{xy} \ read \ d = -cr_{xy}$ ; Eqn (46) for  $\gamma_3' q_{xy} \ read \ \gamma_3' q_{xy^2}$ ; Line following Eqn (46) for  $_{xy}R_x^2 \ read \ _{xy}R_z^2$ .

Page 402. Line 8 from top: after,

$$_{xy}H_{z}^{2} - _{y}\eta_{z}^{2} = S_{y}\left\{\left(\alpha + \frac{c_{y}}{\sigma_{y}}\right)^{2}\left(1 - _{y}\eta_{x}^{2}\right)\frac{x_{y}}{N}\right\}$$

insert "provided the arrays of x for constant y are homoscedastic, or sufficiently so, for this to be an approximation."

Line 6 from bottom for  $\gamma_3' \phi - r_3 \theta$  read  $\gamma_3' \phi - \gamma_3 \theta$ .

Expression at foot of page, factor  $(r_{xy}q_{xy^2}-q_{x^2y})$  of first term in large curled bracket should read  $(r_{xy}q_{x^2y}-q_{xy^2})$  and factor  $(r_{xz}q_{x^2y}-r_{yz}q_{xy})$  of expression in numerator of last line of same bracket should read  $(r_{xz}q_{x^2y}-r_{yz}q_{xy^2})$ .

Page 403. In denominator of second term of expression in first line for  $1 - y\eta_x^2$  read  $1 - x\eta_y^2$ . Page 405. In denominator of left-hand side of Eqn (70) for  $q_{x^2y^2} - r^2$  read  $q_{x^2y^2} - r^2_{xy}$ .

Page 406. Line below Eqn (71) and in Eqn (72) for 
$$\frac{2r_{xy}^2}{1+r_{xy}^2}$$
 read  $\frac{1+r_{xy}^2}{2r_{xy}^2}$ .

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### BIOMETRIKA

# CONGENITAL ANOMALIES IN A NATIVE AFRICAN RACE

BY HUGH STANNUS STANNUS, M.D. Lond., Medical Officer, Nyasaland.

(1) I HAVE thought it would be of interest to put on record some observations made by myself in Nyasaland during the past seven years, on the subject which appears as the title of this paper.

These observations relate to members of a native population of Bantu stock, belonging to several main tribes, namely, Mananja, Yao, Ngoni and Tumbuka, with a few references to the Nkonde in the north and the Nguru from the southeast.

My interest in the subject was aroused by the frequency with which some abnormalities were seen and I think the facts I bring forward will go to shew that this unusual incidence is real and not only the result of the ease with which observations may be made among a partially clothed community.

Statistics dealing with the subject, to be of value, must treat of large numbers, such have however only been possible in a few instances to be referred to later. I speak therefore largely from impressions in appraising the rarity or otherwise of any particular condition. It should be remembered in this direction that the cases now to be reported have been met with more or less casually, most of them while travelling on the path or in some village, few in the course of Native Hospital work and none in any Special Department.

Classification is a matter of some difficulty for many reasons and as the number of anomalies to be described is not very large it is perhaps more convenient to consider the various conditions according to the anatomical part affected.

One large section of congenital anomalies, Anomalies of Pigmentation, I have already dealt with (*Biometrika*, Vol. IX. pp. 333—365), and they will not be touched on in the present paper.

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(2) Dealing with those deviations from the normal in which there is a change of a more or less general nature, I refer firstly to *Infantilism*, at the same time recognising that such a condition may not constitute a truly congenital anomaly.

To the class designated *Idiopathetic Infantilism* I should relegate a woman aged 22 years seen in 1911 at Zomba who presented the figure and development of a girl of 13. There was no breast development, no pubic or axillary hair and the rounded contours of the body and limbs usually associated with this age in a woman were wanting; menstruation had not commenced. In other respects she appeared normal and her mental development was but little if at all below the average.

(3) In W. Nyasa I encountered a very excellent example of the *Ateliotic Dwarf*, a perfect "little man," a man in miniature 1.25 metres in height. Another case which I think must be considered as one of simple dwarfism is here reproduced:—Samuti, aged 35, a Yao, 1.42 metres high. He is shewn together with a man of 1.85 metres. Samuti shews no other abnormality (Plate I, (1)).

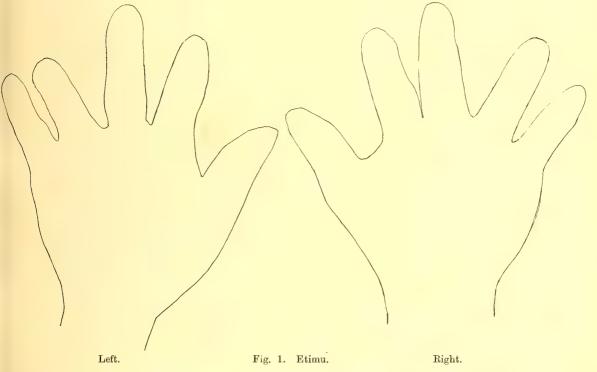
No case of *Cretinism* or *Myxoedematous Dwarfism* has been seen. I may here mention that *Cachetic Infantilism* is well seen in some cases of spinal caries among Natives just as among Europeans.

A paper on "Congenital Humeral Micromely" in the Nouvelle Iconographie de la Salpétrière, T. XXIV. pp. 463—471, Paris 1911, by Dr S. A. Kinnier Wilson and myself, contains references to two cases of Achondroplasia in Nyasaland. Since then I have heard of two other cases and seen a fifth:—Etimu, male, aged 25 years, a Yao, son of Masinjiri of Ndindi's near Chipoli, Dedza District. The subject stated that he had no children and that no member of the family was known to have been similarly affected. He is a perfect example of the condition as the photographs will attest, and further remarks are unnecessary (Plate I, (3) and (4)).

The following measurements were made and tracings of his hands are here depicted (Fig. 1):

(1)	Head: maximum length		20·1 cm.
(2)	" breadth		15.8
(3)	circumference		60.0
(4)	Nose: length, base to root	٠	3.6
(5)	breadth, across nostrils		4.5
(6)	Face: bizygomatic breadth		14.0
(7)	length, nasion to chin		11.3
(8)	" to commissure of lips .		6.7
(9)	Standing height		118.2
(10)	Span of arms		113:3
(11)	Arm: acromion to external condyle of humerus.		20

(12)	Forearm: externa	l humera	l condyle	to tip of	ulna	r
	tubercle					. 17 cm.
(13)	Forearm to tip of	middle f	inger.			. 32
(14)	Leg: top of iliac	crest to h	nead of fil	bula .		. 25
(15)	<b>)</b> )) ;	, to e	xternal n	alleolus		. 48
(16)	<b>)</b> ,	, to s	ole of foo	t .		. 54
(17)	Trunk: upper bore	der of ste	ernum to	umbilicus		. 34
(18)	,,	,,	,,	symphysis	pubis	45



- (4) No case of actual Gigantism has been seen. Tallness or shortness often runs in families. The tallest man I have ever seen measured 1.92 metres. He was the father of an albinotic child and had internal strabismus but no signs of acromegaly (see Plate I, (2)). Another man who I have not seen but who was measured by Dr Davey at Kota Kota was 2.0 metres in height. No case of Acromegaly has been seen by myself.
- (5) The following case in the want of development of the lower jaw and zygomatic arches might be considered as the converse to acromegaly (Fig. 2).

From the sketch the subject will at once be recognised as a type of Congenital Idiot, the above-mentioned features and ill-formed pinnae together with the rather bird-like appearance being characteristic.

### 4 Congenital Anomalies in a Native African Race

Jaidi, male, aged 20 years, a Yao of Chumbosa, Bursali, is the second child of a family of three, the elder brother being dead and the younger sister normal. No family history was elicited.

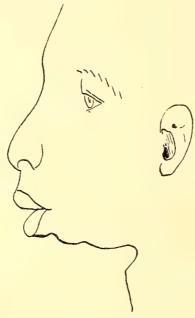


Fig. 2. Jaidi.

The growth of the face is defective as before noted, the zygomatic arches are so little developed that there are practically no cheeks. The descending rami of the jaws converge very considerably so that the floor of the mouth is very narrow and the horizontal rami are so short that the symphysis is situated mid-way between the lower lip and the neck as they lie on one horizontal plane. The palate is high and narrow.

The following measurements were made:

Maximum occipito frontal			19·1 cm.
" bi-parietal			13.8
Bizygomatic at junction of zygoma with	h temporal		12.3
Nose: length			4.7
breadth			3.8
Face: nasion to commissure of lips.			7.7
" " symphysis of chin .			11.2

Right external strabismus is present and vision defective.

Though mentally an imbecile with an impaired speech he is an excellent field labourer. He states that no woman would marry him but that he has had sexual intercourse and that he is capable of the act.

A few other cases of Congenital Idiocy have been seen and include an example of Spastic Diplegia, a Mongol Idiot aged 4 years in W. Nyasa district and two microcephalic idiots met with in adjacent villages in Chikala district, in neither of which were factors of etiological interest elicited.

- (a) Aged 22, male, looked like a boy of 12 in physical development, the head was very small but no measurements were made; the palpebral fissures were markedly slanting downwards and inwards and an internal strabismus was present; the ears and palate were normal; the hands large and like those of a man.
- (b) A male infant aged one year with so marked a degree of microcephaly as to approach in type anencephaly, the resemblance being the more marked as the protuberant eyes and lips were like those characteristically found in anencephalic monsters (Plate II, (7)).
  - (6) The following case is given at length (Plate II, (5) and (6)).

Masimosya, aged 19 years (1911), a Yao of Chipi's village Zomba, exhibits a marked want of development of sexual organs (male) associated with large breasts. The general form of the body is that of a woman; the attitude, voice, laugh, facial aspect and expression resemble those of a woman rather than of a man. The teeth are good, the body and limbs well developed and there is a fair deposit of subcutaneous fat. The breasts (see photo) are remarkable, being large, with large well-formed nipples and well-marked areolae, dark in colour. They have started to beome pendulous and resemble exactly those of a nulliparous woman of the same age. The abdomen is well formed and round the umbilicus there is a deposit of fat such as is commonly seen in women; the pelvis appears large. There is some hair in the axillae but none on the face or body. The pubes is rather prominent resembling the female mons veneris and there is some development of hair upon it. The penis is very small, only two inches in length and of infantile type, the glans is covered by a prepuce and there is no deformity. The scrotum is very small indeed and only contains one testicle, the left, which can be felt as a small body about the size of a bean, three-eighths of an inch long. right testicle is not apparently present in the scrotum or inguinal canal. scrotum shews no tendency to be divided nor is there anything in the arrangement of the skin to suggest labia. No rectal examination was made.

The subject is insane. He is fairly tractable and good-natured. He has delusions and hallucinations, it is reported, with various phases of the moon, when he is said to travel 15 miles to bathe in a certain stream, etc. He has tried to burn down some houses. I could get very little of his history. The mother and father are said to have been normal; the only other child, a girl, was insane and died in the Central Asylum. The subject once cohabited with a woman who was to have been his wife, but she ran away the next day and I was unable to find out from him if he had any sexual desire. Such is a case which would have been called one of Partial Hermaphroditism but in the absence of further data I shall not discuss it.

- (7) Obesity. No cases of general obesity outside normal limits with possibly a congenital origin have been seen. Steatopygy does not occur.
- (8) Symmetrical Lipomatosis is conveniently considered here though perhaps not strictly within the subject. Three old women have been seen all presenting the same abnormal feature, namely, the presence of symmetrical lipomata in both axillae, each about the size of a small orange. In a fourth case the affection was one-sided, the subject giving a history of the gradual descent of the tumour from the upper aspect of the shoulder into the arm-pit.

That these tumours were lipomata I can only support by clinical examination, they certainly were not of the nature of the pads seen in myxoedema and no signs of that disease were present. There is the possibility that they were accessory breasts but they did not present the characters found in undoubted cases of this condition. These tumours may have a similar pathogeny to the masses seen on either side of the back of the neck of men and specially described by Sir Jonathan Hutchinson; on account of their possible paleogenetic significance I have included notes on these cases here.

- (9) Lymphatism. Post-mortem examination on a boy 10 years of age who died after receiving a blow on the head revealed a thymus gland of considerable bulk, 4 inches long. The blow had not severed the soft tissues over the skull and in the absence of any other evidence of injury or disease one might suspect the case to be one of lymphatism, an inherent disorder which had predisposed to death. In a second case, that of a woman aged 40 years who died after moderately severe burns, a body 4½ inches long of yellow colour and firm consistency was found lying on the anterior surface of the heart, the apex of this body being at a level with the 2nd costal cartilage.
- (10) Coming now to Malformations, there is a well-defined deformation of the skull of which I have seen several examples, the main points of which are well shewn in the photographs. The extreme height of the cranium and marked dolicocephaly without bossing of the forehead, while the sides of the vault of the skull are flattened, are characteristic. The photographs depict a boy aged 7, son of Matikwiri, headman of Mlanje, whose two younger sisters are said to resemble him exactly in the deformity present (Plate IV, (12) and (13)).

The second case is a boy aged 15 years, the head measured 21.5 cm. long and 12.5 cm. broad (Plate III, (9)—(11)).

(11) Congenital Ptosis is not uncommon and is associated with the typical expression due to this disability. A slight degree of Epicanthus may be fairly often observed; more marked, it is sometimes seen associated with obliquity of the palpebral fissures giving a regular mongolian character to the face (Fig. 3).

Buphthalmos has been seen on two occasions in young adults with a history of its congenital nature but nothing else of note; tension normal and vision apparently good.

*Microphthalmos* was once seen associated with coloboma of the iris and choroid (see below).

Coloboma. This defect was met with in two brothers aged about 18 and 17 years, but neither parent nor, as far as I could ascertain, any other member of the family was similarly affected. Bwanali the elder presented a coloboma of the iris and choroid of the left eye; there was also a small opacity on the posterior surface of the lens, which however could not be traced more deeply but which suggested a remnant of an "arteria centralis."





Fig. 3. Epicanthus.

The right cornea shewed some superficial opacities, the iris appeared normal, but examination of the fundus revealed a large white triangular area with the apex near the disc with here and there small masses of pigment. The middle portion of the white area was on a much deeper plane than the rest of the fundus, forming a posterior staphyloma, the whole composing a kind of posterior coloboma (Fig. 4).

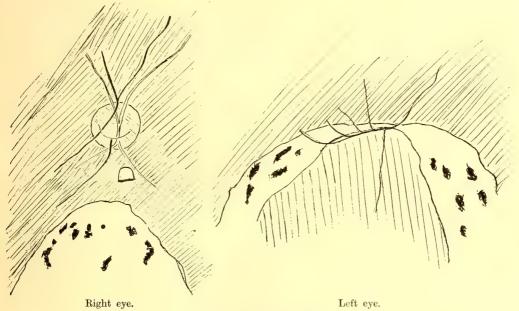


Fig. 4. Bwanali Coloboma.

This boy also had an accessory nipple.

The younger brother Pete presented on the right side a microphthalmic eye with coloboma of iris and choroid resembling the condition in his brother, with an

opaque spot on the posterior surface of the lens. The eye is convergent and vision poor; he counts fingers at one yard. The left eye is normal.

Dermoid Cysts of the Face have been seen in the situations shewn in the sketch (Fig. 5). One of these was excised and found to contain the usual pultaceous



Fig. 5. Dermoid cysts of face.

mass mixed with hairs. These hairs examined microscopically were found to be spindle shaped, tapering at each end, brown diffuse and granular pigment was present in them.

A relic of the cleft between the median and upper external processes of the foetal face was on one occasion seen as a small pit at the lower extremity of and just external to an epicanthal fold.

- (12) Congenital Naevus. Only two cases of naevus have been seen. One a woman presented a small naevus just to the left of the middle line on the forehead at the margin of the hairy scalp, 1 cm. in diameter. The second was a man with a similar growth 1 cm. in diameter on the lower lip just to the right of the middle line (Ching'waya of Zomba).
- (13) Ear. The general conformation of the ear varies a good deal; some of the types are shewn in the sketches (Fig. 6) but all these must be considered as coming

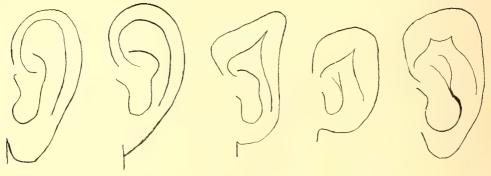


Fig. 6.

within the limits of normal variation. In one case a kind of Accessory Lobule was noted; the subject was an albino. A number of persons with Accessory Auricles

have been seen. These consist of little subcutaneous nodules of cartilage forming tubercles one to four in number situated just in front of the tragus, the affection being usually bilateral.

An abnormality seen affecting a woman in N. Nyasa consisted in the direct prolongation of the skin from the side of the head on to the outer surface of the pinna so that the upper margin of the ear was hidden, though easily felt beneath the skin.

Helical fistula. Under this name have been described the remains of the first branchial cleft found as little pits on the helix. The condition is certainly rare in England and persons exhibiting the anomaly are sometimes shewn as interesting cases at medical societies. That heredity plays a part in its incidence is well known as illustrated by a case shewn by Dr Prichard at the Royal Society of Medicine, an infant with symmetrical helical fistulae, whose mother, four siblings, maternal grandmother and two great-aunts all exhibited the same defect. Having noted this same anomaly in quite a number of natives I became interested to ascertain the actual incidence. The statistics given below embody the results of my observations covering nearly 6500 individuals of all tribes. The populations of whole villages were taken so that consecutive unselected persons were dealt with.

Tribe	Number examined	Right	Left	Both sides
N. Angoni { Males Females Achewa { Males Females Males Females Wankonde* Avemba Anyanja Ahenga	416 612 100 136 1941 2576 455 48 65 142	7 13 — 34 69 4 1 1 3	6 8 4 3 22 53 8 — 1 5	3 5 1  12 23 5 1
Totals	6491	132	110	50

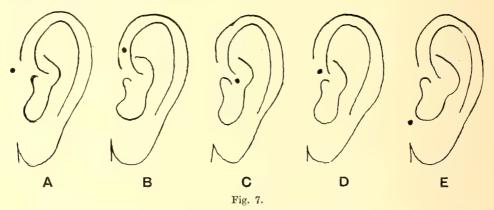
Thus among 6491 individuals of all ages and both sexes a total of 292 were found to have helical fistula  $(4.5\,^{\circ})_{\circ}$ . It was more commonly unilateral, affecting the right side a little more often than the left, giving percentages of 2.08 and 1.69 respectively and for bilateral cases  $0.77\,^{\circ}$ . Taking each sex we see that the proportions between the three numbers are almost the same.

2457	$_{\mathrm{males}}$	 41	32	16
3324	females	 82	64	28

<sup>\*</sup> These figures were kindly supplied by Dr Davey.

The actual incidence in the two sexes is however greater among females than males in the proportion of  $5.2\,^{\circ}/_{\circ}$  to  $3.6\,^{\circ}/_{\circ}$ . An abnormality occurring so frequently as 45 per mille might almost be considered to be a variation within the limits of the normal. The fact remains, however, that it is the persistence of a foetal character and abnormal, if the whole of mankind be taken into consideration.

Dealing more in detail with this defect, there is some variation in the exact site of the fistula; the sketches (Fig. 7) serve to illustrate the extremes of position in three directions.



Three cases presented two pits on the same side, one each in positions A and B. In these three cases the affection was bilateral and symmetrical. The common position at which the pit is found is in D. In another case not included in the series a pit was observed resembling those above mentioned but situated at the junction of the tragus and lobule as in E.

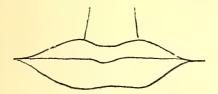
These helical fistulae, which I have described as little pits, consist of a small opening on the skin 1 or 2 mm. in diameter leading into a blind sac 1 or 2 mm. deep; often this sac opens out into a little ampulla which can be seen and felt under the skin. The ampulla and canal are generally filled with a little plug of sebaceous matter.

In three cases the skin in this situation looked like scar tissue and presented a honey-combed appearance, there being several openings into the ampulla giving the impression that an abscess had formed at some past date in the ampulla with consequent loss of tissue.

The fistula is so common and so unremarkable that most tribes have no name for it and one cannot elicit long pedigrees to shew its incidence in families. Cases of heredity were common enough but the type was not necessarily the same in members of the same family; thus a mother with Left Fistula had a child with Right and Left, or again, three brothers were seen two with the Left side affected, the third with Right Fistula.

No malformations in connection with other branchial clefts have been seen,

(14) Lips, Mouth and Palate. Most natives shew a well-marked tubercle in the median line on the "red" margin of the upper lip; in a few however this is replaced by a distinct groove which involves the red margin of the lip or only the subjacent fold of mucous membrane (see sketch Fig. 8 and photo, Plate V, (16)).



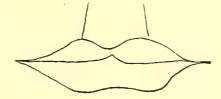


Fig. 8.

These cases resemble one of a Hindu (recorded in the *Lancet*, Oct. 2, 1909, by Thurston), who besides having the median hare-lip was the subject of polydactylism. In one of my cases there was a considerable gap between the upper central incisors but no further abnormalities were present.

In a single case notching of the upper lip was found to the left of the middle line with a mark running up to the nostril which looked like a scar. There was no question of any operation having been performed, though the condition resembled exactly an artificial repair of a lateral hare-lip (Fig. 9). A similar

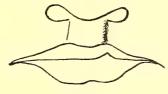


Fig. 9.

case has been shewn at the W. Lond. Med. Chir. Society in which there was, besides, a deformity of the nose and a family history of hare-lip. I have only seen one case of ordinary Hare-Lip, a Blantyre boy aged 10 years (1909), the affection being left-sided and unassociated with any cleft of the palate (Plate V, (17)). Among 30,000 natives examined in the northern districts of this country no case was seen.

No case of typical Cleft Palate has come to my notice; on the other hand I have seen three cases which owing to their non-association with defects in the upper lip are of great interest. All three cases, one a boy aged 10 years (1906), the other two adult males, presented complete Absence of the Premaxilla and attached teeth. In the boy there was also a Median Perforation in the hard Palate. Congenital perforations of the palate apart from clefts are apparently rare in Europe. Dundas Grant (Roy. Soc. Med. April 1910) has recorded the case of a girl aged 16 years with a perforation above and to the right of the base of

the uvula with no history of trauma or syphilis. Prof. Karl Pearson has drawn my attention to a skull which was brought by Du Chaillu from Fernand Vas in the Congo (see *Biometrika*, Vol. VIII, Plate XXVI); this shews congenital absence of the premaxilla, but the two maxillae have not approximated in the mid-line in front as in my own cases, and we do not know the condition of the soft parts, but it is interesting to see this anomaly from another part of Africa.

- (15) Teeth. Native children are said to be born sometimes with teeth; it is possible that this is not very rare as there is a common superstition regarding them. I have seen one case with this history, to be mentioned later, as having deformities of the lower extremities. A gap of as much as  $\frac{1}{3}$  of an inch between the lower central incisors has been noticed a number of times, the other teeth all being regular and touching one another. A similar condition may be seen also affecting the upper pair of incisors, one that I am not conversant with among Europeans. Among 1500 natives examined for statistical purposes in regard to caries the following numerical abnormalities were noted:
- (a) Complete reduplication of the set of teeth in an adult, the second set lying on the palatal side of what appeared to be the normal set. I have every reason to believe that this was a case of true reduplication, that is to say, the result of growth from doubled enamel organs and not of retention of the deciduous teeth.
  - (b) Reduplication of upper incisors.
  - (c) Reduplication of right lower bicuspid.
- (d) Reduplication of both bicuspids in the lower jaw on each side and in the upper jaw on the right side in a woman aged 24 years.

A single case of a Bifid Extremity to the Tongue was seen in an albino child.

- (16) Polymazia and Polythelia. 14 cases of these anomalies have been met with casually, so that I imagine this anomaly by excess is comparatively not uncommon. Short notes of these cases are given below for purposes of comparison:
- (a) Male adult, accessory nipple springing from the skin at the right sternal edge opposite the 3rd intercostal space, it was large and well formed like a woman's but there was nothing resembling an accessory mamma beneath it.
- (b) Male aged 45. Insane and suffering from spinal caries. There was a rudimentary accessory nipple in Scarpa's triangle on the right side  $1\frac{1}{2}$ " below Poupart's ligament.
- (c) Adult female, an accessory nipple on the right breast, small but well formed and lying above the one proper to the breast; both are patent and milk can be drawn through both.

- (d) Adult male, the accessory nipple is situated in a line with the left nipple below it and half-way between it and the costal margin.
  - (e) and (f) Two women each had two nipples to the right breast.
- (g) A young woman was found to have two nipples on the left breast (Plate V, (18)).
- (h) Male with congenital coloboma iridis mentioned above has an accessory nipple just above and to the inner side of the right nipple.
- (i) Young male adult has just at the outer edge of the areola of the left breast a very small accessory nipple, and beyond this and above it over the third intercostal space another flat nipple with areola and hairs.
- (j) Male, presents a rudimentary nipple in the left groin just below the middle of Poupart's ligament.
- (k) Young adult male shews a small accessory nipple just below and internal to the right nipple; his brother, father, and grandfather are all possessed of the same identical anomaly. The subject has no children, no nephews or nieces.
- (l) Female in hospital with syphilis has a small accessory nipple springing from the skin of the chest wall just internal to the point of the left pendant breast.
- (m) A woman with well-formed accessory breast in the right axilla. It is breast-shaped and pendant though there is no nipple. The woman volunteered the fact that it was a breast and said it swelled with pregnancy. The right breast was twice as big as the left.
- (n) An old woman with symmetrical masses in each axilla resembling rather the symmetrical lipomata mentioned elsewhere: see p. 6. She states that they appeared at puberty and thinks them to be breasts but denies that they enlarged with pregnancy.

In the Japanese this condition has been shewn to be not unrare, and among them tuberculosis has been found to be more frequent than among the normal population. I can only support the idea with one case (No. b).

- (17) Meningocoele and Spina Bifida. No typical case has been noted. A man was seen with a little dipple of the skin over the lower part of the sacrum in the median line having a little fold of skin on either side forming two small vertical lips.
  - (18) Penis, Testicle; Hernia.

Epispadias, hypospadias and extroversion of the bladder have never been seen.

I have seen a boy aged 18 years with a short penis enclosed in a fold of skin from the upper surface of the scrotum (Fig. 10). The boy had other deformities which are described later. When examining a number of recruits I was surprised to find in a large proportion the right testicle hanging lower than the left, the

reverse of what is known to occur among Europeans. On examination of 400 consecutive men, adults, between the ages of 30 and 40 years, I found in 166 or 41.5°/, the right testicle lower than the left. In the remainder or 58.5°/, the right testicle was on a level with the left, or rather higher in the scrotum. I also got the impression that, associated with right lower testicles, the testicles and penis were large. In another series of 280 men, the left was lower than or on the



Fig. 10. Boy aged 18.

same level as the right in 185; the right lower in 88. There were two cases of left cryptorchidism, one of right cryptorchidism; one each left and right hydrocoeles and two right inguinal bubonocoeles.

I have come across a number of cases of undescended testis among other natives, in some associated with a swelling in the inguinal canal, in others there was complete cryptorchidism. Inguinal hernia is not infrequent in adult males but I can give no figures relating to a large number of persons. In a single man it was associated with umbilical hernia. I have never seen a femoral hernia. Umbilical hernia is common enough especially in children. The following figures though small in number give some idea of the frequent incidence of the condition. They refer to all the children in a single village and may therefore be said to be unselected in any way.

	Age	_	+	++	
	0— 1 year 1— 2 years 3—10 "	18 44 102	13 27 44	6 12 10	
	Totals	164	84	28	=276,
giving	roughly	60 °/ <sub>°</sub>	30 °/。	10 °/。	
			40 °	/。	

That the hernia diminishes in size even to disappearance after childhood, as indicated by these figures, is certainly true as the same incidence is undoubtedly not found among adults. The protrusion is sometimes very marked and takes the

shape of the finger of a glove, some several inches long and curving downwards (Plate IV, (14)). Writing recently E. M. Corner in doubting the commonness of congenital sacs in hernia in general, as insisted on by some writers, has shewn in a series extending to between two and three thousand observations that herniae in children are often multiple and associated particularly with a ventral hernia, a diastema, which though very rare at birth is common in young children and of the nature of a true hernia. He believes that this ventral protrusion, which is certainly not congenital, is caused by increased abdominal pressure due to gaseous distension of the bowels the result of fermentative processes, and that other herniae are due to the same cause. Among native children abdominal distension is almost the rule, "pot-bellied" is an expression always used in speaking of them. This distension is due largely, I believe, to fermentative processes, and also a second factor, absent in European children, namely enlarged spleen. Of 50 children under the age of 5 years taken from among those with umbilical hernia, 43 or 86 % were found to have the ventral protrusion as described by Corner. 18 of these had enlarged spleens and 20 shewed a considerable abdominal distension. In none was any other hernia found. In these cases we see par excellence the effect of intra-abdominal pressure, in producing first ventral hernia and secondly umbilical hernia. The weakness of the umbilical scar is due, I have little doubt, to the method of treating the cord at birth. The custom prevailing among many is to bind the whole cord and placenta on to the child's abdomen till it separates; with others the greater part of the cord is so treated after severing the placenta; in any case there must be considerable tension, I think, at the umbilicus and sepsis is more likely to occur. Cursham Corner has said that the size of the bulging is proportional to the length of cord left proximal to the ligature, and the same principle adapted to natives who use no ligature may be true, and thus account for the very "long" umbilical hernias.

I am therefore inclined to agree with Corner that the umbilical and the ventral herniae of children are due largely to intra-abdominal pressure, but though my numbers are small, the absence of any other hernia among my cases must be taken to mean that for their production there is another factor to be taken into account, and that is, I believe, in Corner's cases some congenital structural anomaly, namely a congenital sac, and, conversely, I think congenital sacs are uncommon among natives of this country.

(19) Malformations of the Extremities. Various forms of Congenital Talipes are met with which call for no special comment.

A peculiar condition characterised by symmetrical shortening of the humeri has been observed and forms the subject of a paper by Dr S. A. Kinnier Wilson and myself referred to above; certain deformities of the hands and feet are also therein dealt with.

Since this paper was written I have seen three other cases of Congenital Humeral Micromely, one of which I mention here as there is a family history of

the defect, a point of some interest and one which I had not elicited in previous cases.

Gobedi, male, aged 22 years, a Yao employed as a machila carrier in Zomba, exhibits the deformity in typical form well represented in the photograph (Plate V, (19)).

The head of each humerus appears to be poorly developed and though movement at the shoulder joint is free, a certain amount of fine crepitus is elicited, such as was found in several of the other cases.

The point of interest however is the fact that the maternal aunt is stated to have had the same congenital anomaly.

The subject has no brothers or sisters and his own two young children are stated to be normals, his mother and father and more remote relations are not known to be affected.

Besides these the following cases deserve mention.

A boy was seen, 18 years of age, with a peculiar deformation of the hands, stated to be congenital; the fingers and thumb shewed considerable thickening about the 1st interphalangeal joints with marked ulnar deflection; the bridge of the nose was depressed, the lips very thick, and epicanthus present. There was also the penile deformity above mentioned, except for which I should have doubted the statement in regard to the congenital nature of the hand deformity (Fig. 11).



Fig. 11. Boy aged 18.

I saw at Bandawe a female infant aged 1½ years presenting multiple deformities. The astragalus of the left foot was apparently implanted in a cupshaped depression on the lower end of a very much shortened thigh. The femur of this leg was short but around it there was an abnormal amount of muscle as if the usual amount of muscle for a normal had been cramped up into the shortened limb; the foot could be freely moved by the child. The left foot had only a hallux and two toes with a partial cleft between the hallux and the adjacent toe, but I think four metatarsal bones. The right thigh was also somewhat shortened but the bones of the leg apparently both present, the knee-joint could not be distinctly made out and was flail. Right talipes equinovarus present, also right internal strabismus. No history of similar deformity in family, a brother a year older was born with two upper incisors. Father and mother normal. The father has two other wives with six and ten children respectively, all normal. Such gross congenital deformities are from time to time recorded in Europe, thus Lockart Mummery described a case of congenital absence of the femur in a male child, etc., in the Brit. Med. Jour. for November 5, 1910.

In a male 35 years of age I found Congenital Absence of the Right Fibula, the tibia being bowed forward with 8 inches shortening of the limb, the foot on the same side had only three metatarsal bones and three digits including the hallux. A woman was seen with congenital shortening of one leg to the extent of four inches.

A single case of unilateral Congenital Dislocation of the Hip has been met with.

(20) Split Hand and Split Foot Deformities. The photograph, Plate IV, (15), serves to shew moderately well the deformities met with in a male child aged 5 years (1905): in the absence of a skiagram it is impossible to go into the detail of the bony conditions present. There was no admitted history of similar or other deformity in the family.

A second case, Ndala of Njalusi's Mangoche, shewed a similar deformity of the left hand but in a less degree; he was otherwise normal and stated that no other members of his family were similarly affected (Plate VI, (20)).

These cases are interesting to compare with those collected and classified by Lewis and Embleton in *Biometrika*, Vol. VI, 1908.

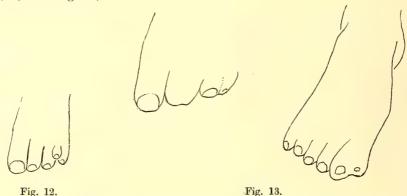
(21) Shortening of the Fourth Metatarsal Bone. When first I entered the country my attention was attracted by a number of natives who presented a shortening of the fourth toe.

Since then Captain Hughes has noticed the condition in Egypt. The description he gives is as follows (Lancet, July 16, 1910):—"The fourth toe is markedly retracted usually behind the level of the fifth toe. The phalanges are not apparently abnormally short, and the metatarsal bone can be felt unfractured but with the head very much farther back than usual. Commonly the digit is pushed

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upwards by the pressure inwards of the fifth toe. The condition is sometimes unilateral sometimes bilateral." He adds that in one case the second metatarsal and, in another, the third metatarsal were also shortened. In a single case he saw a similar condition in the hand, shortening of the second and fifth metacarpals.

The above description corresponds exactly with the condition seen in this country. I have also seen other toes than the fourth affected, and I shew a photograph of a man's feet with involvement of the metatarsal of the hallux; in another case the fifth was affected; in another case, a woman, the common variety was associated with shortening of the third metatarsal of the left foot (see Plate VI, (22), (24) and Fig. 12).



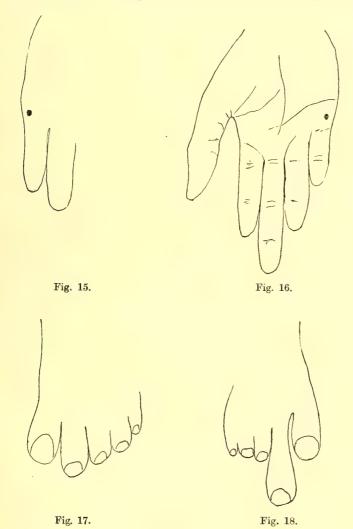
- (22) Syndactyly of various degrees has been observed; sketches of two examples are given in Fig. 13.
- (23) Polydactyly is not at all uncommon. I have casually come across some dozen cases in five years.

In the majority the supernumerary digit consists of a miniature phalanx attached to the skin of the hand or foot at the level of the head of the fifth metacarpal or -tarsal bone. Such digits are often removed in childhood, leaving a small cartilaginous nodule at the seat of removal. Most commonly it is a symmetrical affection of both hands and feet; in other cases hands or feet alone (Plate VI, (23)), or one extremity only, present the deformity. In some the accessory digit is well formed and an accessory metatarsal or metacarpal bone more or less complete is present. In one case it was the hallux which was reduplicated, the two digits being partially fused. In another, reported to me, the supernumerary digit in each hand was situated on the radial side of the first finger with probably an accessory metacarpal bone in connection with it. The feet had extra digits beyond the fifth toes.

(24) The following case is of some interest:

Chibisa, male, an Angoni of Kawenga's, aged 30 years. The deformities involve all segments of the right upper and lower limbs and to a minor extent the

left limbs (Plate VI, (21) and Figs. 15—18). On the right side there is shortening of the humerus and forearm (10 cm. difference between the two sides), but elongation of all the segments of the middle finger and its metacarpal bone; the middle finger itself measures  $10\frac{1}{2}$  cm. The metacarpal bones and phalanges of the other fingers are, I think, absolutely a little shortened. The left arm and hand are normal, except that this hand as also the right hand shew a little nodule at the base of the little finger where a supernumerary digit was removed.



The right foot presents a similar condition to the right hand, elongation of phalanges and metatarsal affecting the second toe, the toe itself being 7 cm. long. The tibia is somewhat bowed outwards. The left foot presents shortening of the metatarsal bone of the hallux.

The photograph and sketches illustrate some of these points. Other measurements were as follows:

Height 166.5 cm.; span of arms 164.5 cm.;

Maximum fronto-occipital 18:0; maximum biparietal 13:8;

Nose length and width 4.4.

(25) Congenital Anomalies of the Kidney. Post-mortem examination on a native prisoner who died of pellagra revealed the presence of a double kidney on the left side and none on the right.

From the sketches (Fig. 19) it will be seen that the upper part was the one proper to the side while the lower half was the abnormal portion.

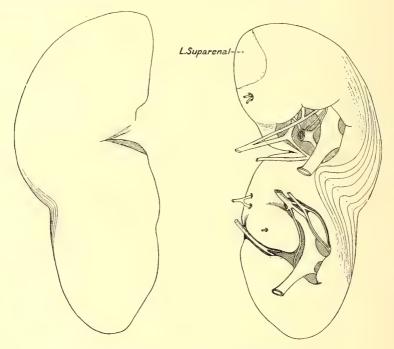


Fig. 19. Churinigu. Kidney of Left side double.

The two parts were really very distinct, partly separated by a groove and cleft.

The lower viscus had been felt during life as a tumour in the abdomen of unknown nature as it lay along the left side of the vertebral column. The kidney was unfortunately removed before dissection of vessels, etc. was made, but the sketch shews the arrangement of these at the hilum of the kidney.

The two ureters united below the lower pole of the double organ, the distal ureter being nearly twice the normal size.

The bladder was normal; there was no right ureter. The suprarenal body of the right side was in its normal position and appeared normal. No other abnormalities were remarked.

(26) Some suggestive observations have been made by Dr Ewald Stier, published in the *Deutsche Zeitschrift für Nervenheilkunde* (Band XLIV, Heft 1-2, S. 21), from which the generalisation is made that in all anomalies of overgrowth the right side of the body is much more frequently involved than the left, whereas in anomalies of undergrowth the left is more commonly the site of the condition than the right, this distribution being the result of a preponderance of persons with a leading or superior left cerebral hemisphere, as with left-handed persons the converse was found to be true. In other words, the plus anomalies occur on the right side in right-handed people and the minus anomalies on the left side, the left hemisphere being the superior hemisphere, the converse being true.

I have therefore tabulated my observations, and though small in number they tend to confirm the idea assuming that the African native is right-handed. This remains unproved and a less marked superiority of the left hemisphere may account for non-conformity of my few cases to Stier's rule.

	Right	Bilateral	Left
Plus Anomalies:			
Reduplication of teeth Polymazia	2 1	3	0
Polythelia Polydactyly	10 1	0	$\frac{5}{2}$
Minus Anomalies:			2
Hare-lip Cryptorchidism Absence of Fibula	$\frac{0}{2}$	0	$\frac{2}{2}$
split hand, foot	0	0	1
Shortened metacarpal, -tarsal Syndactyly	0	1 0	3
Coloboma iris	Î.	1	ŏ
Plus and Minus together: Chibisa	1(+)	_	1(-)

In considering these cases it should be remembered that the majority of my observations have been made casually among natives met in the bush, in villages, etc., others in the course of routine work among troops, prisoners, etc., the few were the result of special investigation.

(27) Concluding Remarks. The notes of cases which I have thus collected together form rather a medley of facts but I think certain deductions may be made from them.

It would appear that

- (1) The slighter the anomaly the greater the frequency with which it may be observed.
- (2) The more marked degrees of deformity are only seen in children and those in places where European influence is felt.
  - (3) Cases of heredity are only seen among the lesser anomalies.
- (4) The least obvious congenital anomaly is a helical fistula, and this is found in 4.6 % of the population and is frequently inherited.

The difference in the observed incidence between the minor anomalies and those of more marked proportions may be real or only apparent. I think the latter supposition is true for reasons which can be deduced from the facts given above.

It is the custom among all the tribes of this country to destroy all deformed children at birth. Any minimal deformity such as a helical fistula is of course unrecognised, an accessory nipple is probably hardly noticeable, accessory digits which can be removed by a nick with a knife are matters of no import, while a foot with six well-formed toes would hardly be considered worthy of note. These abnormalities are therefore comparatively common, but hare-lip, cleft-palate, deformities common enough in Europe, are among the rarest in this country; a child with a hare-lip would be seen to resemble a hare and would be immediately destroyed. Children with the greater deformities would certainly be destroyed. In recent years under European influence native customs fall into abeyance and so we see my single case of hare-lip in a boy aged 10 at Blantyre, a township of 25 years standing, a child with gross deformities of the lower extremities born practically on a mission station; or, to quote another example, an albino reported by myself was the fifth albino child born, the first four having been killed at birth by order of a chief, who in later years came under the influence of an up-country mission station, for which the living albino has to thank his survival. The gross abnormality of absence of premaxilla would pass unnoticed as the deformity is slight. History relates that in the case of the child with lobster claw deformity of hands and feet, it was only saved from a summary death by the efforts of the mother.

I think with the evidence as it stands one may with fairness say that congenital anomalies are common among the natives of this country. Secondly, I think one may also deduce from the facts stated that abnormalities of all kinds are at least not uncommon. In the few cases in which I have adduced statistics there can be no doubt, in other cases it is rather a matter of one's impression.

I have shewn that certain congenital anomalies among natives of Nyasaland are common and have attempted to argue that probably many of them are common.

(28) Very few statistics are available for comparison, but I should like to refer to some by writers in Egypt. Prof. Madden cites in a letter to the Lancet a case of cleft-palate which he operated on as the first in 11 years during surgical work at the Kasr-el-ainy Hospital, and assigns as the cause of the lack of such cases the "truly awful struggle for existence" which would eliminate infants so handicapped. The Lancet remarked (Lancet, July 3, 1909), in an annotation upon this letter, that Prof. Elliot Smith considers it to be impossible to endeavour to explain this rarity of congenital defects in Egypt, unless the time-honoured scapegoat of our too modern civilisation be invoked to account for their frequency in other countries. Statistics of the Kasr-el ainy Hospital compiled by Dr Day are quoted in 1907; among 2630 total surgical admissions the only congenital deformities were 5 hare-lips, 2 talipes, 2 imperforate anus, 1 extroversion of bladder; in 1908, 2702 admissions, 3 hare-lips, 2 imperforate anus, 1 hypospadias, 1 undescended testicle, 1 meningo-encephalocoele. Capt. G. W. G. Hughes, R.A.M.C., in a paper to the Lancet, July 16, 1910, referring to this annotation, remarks "Readers will be interested to hear that our too modern civilisation is innocent of this slur," and goes on to shew that many congenital defects are by no means uncommon. Dealing with males between the ages of 14 and 21 years he gives the following figures:

Hare-lip in 0.041%.

Cleft-palate 0.016%.

Polydactylism 0.058% and 0.04%, in two series.

Shortened metatarsal 0.37% and 0.23%.

Other deformities of fingers and toes 0.22%.

Talipes 0.16%.

Among the thousands of ancient Egyptian bodies which Prof. G. Elliot Smith has unearthed and examined, a single case of cleft-palate was met with, a female of 20 years of age with a skull of negroid type, of between the 4th and 6th century B.C.; only one case of talipes (T. equinovarus) was recorded.

It is obvious that in Egypt surgical treatment is not sought in cases of cleft-palate and rarely for other congenital defects but many of them are common enough.

May the rarity of defects among the ancient peoples of Egypt be due to the same cause that acts in Nyasaland to-day? Were the children affected with deformities killed at birth and "thrown onto the dust-heap" where their remains were soon lost trace of? Of chief interest to me are the figures published by Captain Hughes. He shews that a shortening of the 4th metatarsal bone occurs in percentages rising to 0.37 of males examined. This defect is peculiarly common in this country. Again, polydactylism occurs in 0.05 °/o and other deformities of fingers and toes in 0.22 °/o of Egyptians, both deformities very frequently met with by myself in Nyasaland.

He however does not mention polythelia and polymazia nor helical fistula. I should be very interested to learn if this last insignificant anomaly was looked for. There is no doubt that one of them, helical fistula, occurs with a frequency in Nyasaland which cannot be rivalled by any other among peoples of any race. I think one may also say with certainty that the incidence of others (shortened 4th metatarsal and polydactylism) in this country is far in excess of that among Europeans, though probably much about the same as in Egypt.

Upon what hypothesis can these facts be explained? Is there a single cause or are there many at work? These are questions which I shall not attempt to enter into, but by simply recording my observations I shall hope to stimulate others to do the same, for only by accumulating facts can it be hoped that such problems will ever be solved.



Samuti, an Ateliotic Dwarf.



Subgiant, Height 1.92 metres, with Wife and Albinotic Child.

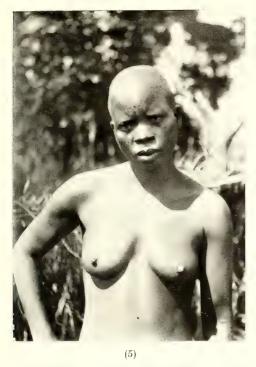


Etimu, aged 25, an Achondroplasic Dwarf.



(1)







 $\begin{array}{c} \textbf{Masimosya, aged 19, Gynaecomastos, with other features which were formerly described as those of Partial Hermaphroditism.} \end{array}$ 



Microcephalic Infant.



[Case of Hydrocele testis included by an oversight of Dr Stannus in the photographs, and engraved in consequence. Discovered too late to rearrange plates.]



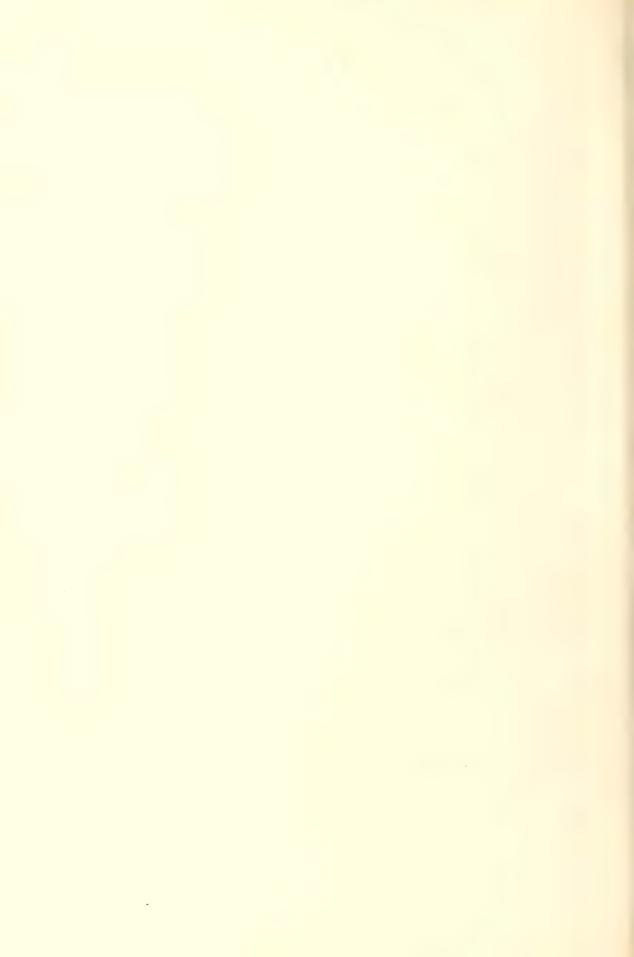






Boy, aged 15 years, showing Scaphocephaly.

(2)

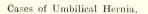






Son of Matikwiri, aged 7, a case of Scaphocephaly.







Split Hand and Foot in a child, aged 5.



Case showing faint medium depression of upper lip.



Young woman with two nipples on left breast.



Blantyre boy, aged 10, with Hare-lip.



Gobedi, aged 22, with congenital Humeral Micromely.





(20) Ndala, Split Hand, left only.



(21) Chibisa, aged 30, elongation of all segments of middle finger, and its metacarpal bone,



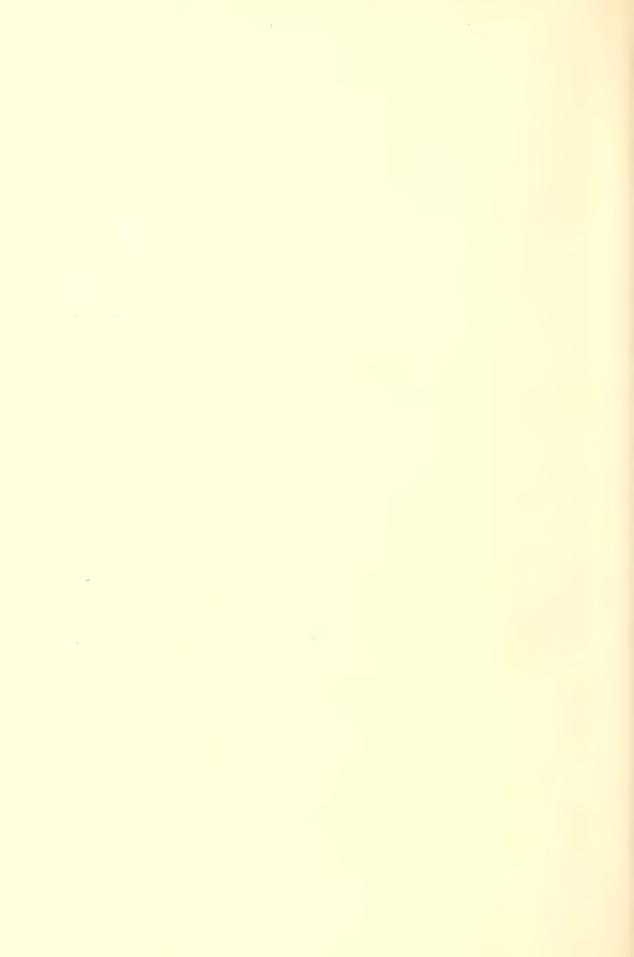
(22) Shortening of the fourth metatarsal bone.



(23) Case of Polydaetyly.



(24) Shortening of the left great toe.



# TABLES OF POISSON'S EXPONENTIAL BINOMIAL LIMIT.

By H. E. SOPER, M.A.

In his treatise, Recherches sur la Probabilité des Jugements, Paris, 1837, Poisson\* shows that the series of frequencies

$$p^{n} + np^{n-1}q + \frac{n(n-1)}{2!}p^{n-2}q^{2} + \dots + \frac{n!}{r!(n-r)!}p^{n-r}q^{r} + \dots,$$

given by the expanded terms of the binomial

$$(p+q)^n$$
,

becomes in the limit, when q is diminished, and n increased, indefinitely, but so that nq remains finite and equal to m, the exponential series

$$e^{-m}\left(1+m+\frac{m^2}{2!}+\ldots+\frac{m^r}{r!}+\ldots\right);$$

and he points out that the terms of this series will give the proportional frequencies of the occurrences

$$0, 1, 2, \dots r, \dots$$

times, in any sample, of an event, every occurrence of which is equally likely in the sample and independent of the other occurrences, and which is of such frequency that m events occur in the sample on an average.

The series is arrived at by "Student†," when considering the theoretical frequencies in sample drops of a liquid of minute corpuscles supposed distributed at random throughout the mass of the liquid.

The event may also occur in time, each occurrence being supposed to take place with equal probability in any finite period taken as the sample, and to act independently of the occurrences of all the other events. A physical example, which appears by the closeness of the observed to the theoretical frequencies to

<sup>\*</sup> pp. 205 et seq.

<sup>†</sup> Biometrika, Vol. v. p. 351, "On the Error of counting with a Haemacytometer." Biometrika x

satisfy these conditions, is the number of  $\alpha$ -particles discharged per  $\frac{1}{8}$ -minute or  $\frac{1}{4}$ -minute interval from a film of polonium\*.

In vital statistics the sample may be an individual or house or community and the event an accident or disease and so on. But it must be borne in mind that for such series as the above to be applicable the occurrence of one event in the sample must not preclude or influence in any way the occurrence of a second.

The probability of x occurrences, m being the mean number, in a sample, is

$$e^{-m} m^x/x!$$

and in the tables which follow this is evaluated for m = 0.1, 0.2... to 15.0 and for x = 0, 1, 2... up to such an integer as gives a figure in the sixth place of decimals, the number of places tabulated.

The terms of the series were calculated, each by a fractional operation upon the preceding, beginning with the modal term and going both forward and back. Thus if m = 7.6 the term  $e^{-7.6} \times (7.6)^7/7$ ! was first calculated by tables of logarithms, and the succeeding terms were then obtained seriatim by the operations

$$\frac{7.6}{8}$$
,  $\frac{7.6}{9}$ ,  $\frac{7.6}{10}$ , etc.,

and the preceding ones by the operations

$$\frac{7}{7.6}$$
,  $\frac{6}{7.6}$ ,  $\frac{5}{7.6}$ , etc.,

done with a mechanical calculator, first a multiplication and then a division.

Seven places of decimals were thus calculated and the series is checked by the total, which differs from unity by the remainder (a figure in the eighth or later place of decimals in all the present cases) and the algebraical sum of the errors of seventh figure approximations.

Poisson's exponential series has been previously calculated to four places of decimals by L. von Bortkewitsch for values of m from 0.1 to 10.0.

The present tables give the probability of each number of times of occurrence of the event. For the sums of these values, that is, the probability of occurrence of the event, a given number of times or greater, or a given number of times or less, reference must be made to a second paper in this issue of *Biometrika*;, where such probabilities are calculated for integral values of m from 1 to 30.

- \* See Rutherford and Geiger: "The Probability Variations in the Distribution of α-Particles," Philosophical Magazine, Vol. xx. p. 700, 1910. See also E. C. Snow, "Note on the Probability Variations, &c.," Vol. xxII. p. 198, 1911, who finds the variance of experiment from theory to be such as would occur once in six experiments and once in three experiments respectively of the limited time taken, were theory exact. In a note to the first paper H. Bateman gives a proof of the exponential series of probabilities arrived at from considerations of this problem.
- † Das Gesetz der kleinen Zahlen, 1898. A comparison of the table printed therein with the present table shows agreement except as to the fourth figure; the nearest fourth figure is not given, in rather many instances, in the tables of Bortkewitsch.
  - ‡ Lucy Whitaker, B.Sc. "On the Poisson Law of Small Numbers," Vol. x. p. 37 et seq.

TABLE of  $e^{-m}m^x/x$ !: General Term of Poisson's Exponential Expansion ("Law of Small Numbers").

						m					-
x	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0	x
0	904837	818731	.740818	.670320	606531	*548812	496585	449329	406570	-   ·367879	0
1	090484	163746	222245	268128	303265	329287	347610	359463	365913	367879	1
2	.004524	.016375	.0333337	.053626	075816	098786	121663	.143785	.164661	183940	2
3	.000151	.001092	. 003334	*007150	.012636	.019757	.028388	.038343	.049398	.061313	3
4 5	.000004	.000055	.000250	.000715	.001580	.002964	'004968	.007669	.011115	015328	4 5
5	_	.000002	000015	.000057	'000158	'000356	.000696	.001227	.002001	.003066	5
6		-	.000001	.000004	.0000013	.000036	.000081	.000164	.000300	.000511	6
7 8					.000001	.000003	*000008	.000019	.000039	.000073	7
9			_				.000001	'000002	.000004	*000009	8 9
9										000001	3
x	1.1	1.2	1:3	1.4	1.5	1.6	1.7	1.8	1.9	2.0	x
-	.000051	.001104	-252592			201005	100004	-1.05.200	-1.405.00	.195,995	
0	·332871 ·366158	·301194 ·361433	·272532 ·354291	'246597 '345236	·223130 ·334695	.201897	182684	165299 297538	·149569 ·284180	·135335 ·270671	$\begin{vmatrix} \theta \\ 1 \end{vmatrix}$
2	201387	216860	230289	241665	251021	,258428	263978	297336	269971	270671	2
3	073842	086744	099792	112777	125510	137828	149587	160671	170982	180447	3
	.020307	.026023	032432	039472	.047067	055131	063575	072302	081216	090224	4
4 5	.004467	.006246	.008432	.011052	.014120	.017642	.021615	026029	.030862	.036089	4 5
6	.000819	.001249	.001827	.002579	.003530	.004705	*006124	.007809	.009773	.012030	6
7	'000129	·000214	*000339	*000516	.000756	.001075	.001487	*002008	.002653	.003437	7
8	.000018	.000032	.000055	.000090	.000142	.000215	.000316	.000452	.000630	.000859	8
9	.000002	.000004	.0000008	*000014	.000024	.000038	.0000060	.000090	.000133	.000191	9
10	_	.000001	.000001	.000002	.000004	.000000	.000010	.000016	*000025	.000038	10
11	_					.000001	*000002	.000003	*000004 *000001	*000007	11 12
12									000001	.000001	12
x	2.1	2.2	2.3	2.4	2.5	2.6	2.7	2.8	2.9	3.0	x
0	·122456	·110803	100259	.090718	.082085	.074274	067206	.060810	.055023	.049787	0
1	257159	243767	230595	217723	205212	193111	181455	170268	159567	149361	1
2	270016	268144	265185	261268	256516	251045	244964	238375	231373	224042	2
3	189012	196639	203308	209014	213763	217572	220468	222484	223660	224042	3
	099231	108151	116902	125409	133602	141422	148816	155739	162154	168031	
4 5	.041677	047587	.053775	.060196	.066801	$\cdot 073539$	.080360	.087214	.094049	100819	5
G	.014587	.017448	.020614	.024078	.027834	.031867	036162	.040700	045457	.050409	G.
7	004376	005484	.006773	.008255	.009941	.011836	013948	.016280	.018832	.021604	7
8	001149	001508	001947	002477	003106	003847	.004708	.005698	.006827	008102	8
$\begin{vmatrix} 9 \\ 10 \end{vmatrix}$	*000268 *000056	·000369 ·000081	·000498 ·000114	·000660 ·000158	·000863	·001111 ·000289	·001412 ·000381	·001773 ·000496	·002200 ·000638	002701	$\frac{9}{10}$
11	.000011	.000081	0000114	000035	000216	000289	000381	000496	·000638	000810	10
12	.000011	.0000018	000024	000003	.000019	000005	000094	000126	000108	000221	12
13	. — .	.000001	.000001	.000001	000002	.0000013	.000021	.000028	.0000041	.000033	13
14		_	_		_	.000001	.000001	.000001	.000002	.000003	14
15	_	_	_			_	_		_	.000001	15
		,			- 4					(	

## TABLE—(continued).

					m						
x	3.1	3.2	3.3	3.4	3.5	3.6	3.7	3.8	3.9	4.0	x
0	.045049	.040762	036883	.033373	.030197	027324	024724	022371	.020242	.018316	
1	139653	130439	121714	113469	105691	098365	091477	.085009	078943	.073263	
2	.216461	208702	200829	192898	184959	177058	169233	161517	153940	146525	
3	.223677	222616	220912	218617	215785	212469	208720	204588	200122	195367	
4	173350	178093	182252	185825	188812	191222	193066	194359	195119	195367	
5	107477	113979	120286	126361	132169	137680	142869	147713	152193	156293	
6	.055530	060789	.066158	.071604	.077098	082608	.088102	093551	098925	104196	
7	024592	027789	031189	034779	038549	042484	046568	050785	.055115	.059540	
8	009529	011116	012865	014781	016865	019118	.021538	024123	.026869	.029770	
9	.003282	003952	.004717	.005584	006559	.007647	008854	.010185	011643	013231	
10	.001018	.001265	001557	.001899	0002296	002753	003276	.003870	.004541	015291	1
11	000287	.000368	.000467	000587	.000730	002755	001102	003370	001610	003232	1
12	000074	.000098	000107	000166	000213	000301	.000340	000423	000523	001020	1
13	000018	000036	.000033	.000100	.000213	000270	000097	000123	000323	000042	
14	.000004	.0000024	1000008	000011	.000014	.000019	000037	.000034	000137	000157	1
15	.000001	.000001	.000002	0000011	.000003	000005	.000006	.600009	.000011	.000015	1
16		0.00071		.000001	.000001	.000000	.000001	.000002	.000003	.000010	1
17						. 500001			.000001	.000001	1
									000001	000001	1
											-
x	4.1	4.2	4.3	4.4	4.5	4.6	4.7	4.8	4.9	5.0	
					-						-
0	.016573	.014996	.013569	.012277	.011109	.010052	*009095	.008230	.007447	.006738	
1	.067948	.062981	.058345	.054020	.049990	.046238	.042748	.039503	.036488	.033690	
2	$\cdot 139293$	.132261	125441	.118845	112479	.106348	100457	.094807	.089396	.084224	
3	.190368	185165	179799	.174305	.168718	.163068	157383	151691	146014	.140374	
4	195127	.194424	193284	191736	189808	187528	184925	182029	·178867	175467	
5	160004	163316	166224	168728	170827	172525	.173830	.174748	175290	.175467	
G	109336	.114321	.119127	123734	128120	132270	.136167	139798	143153	146223	
7	.064040	068593	073178	.077775	082363	086920	091426	095862	100207	.104445	
8	.032820	.036011	.039333	.042776	046329	.049979	.053713	.057517	.061377	.065278	
9	.014951	.016805	.018793	.020913	.023165	025545	.028050	030676	033416	.036266	
10	.006130	.007058	.008081	.009202	.010424	011751	.013184	014724	016374	018133	
11	002285	002695	.003159	.003681	.004264	004914	.005633	006425	007294	008242	
12	.000781	.000943	.001132	.001350	.001599	.001884	.002206	.002570	.002978	.003434	
13	000246	.000305	.000374	.000457	.000554	.000667	.000798	000949	.001123	.001321	
14	.000072	000000	.000115	.000144	.000178	000007	.000268	.000325	.000393	.000472	
15	.000012	000031	.000033	000144	.000053	.000067	000203	.000104	.000128	.000157	
16	.000005	000020	.000009	000042	0000035	.000019	000003	.000031	.000039	000049	
17	.000001	.000902	.000003	.000003	.0000013	.0000013	.000023	.000009	.000011	000014	
18		-	000002	.000001	.000004	.000003	000007	.000003	.000003	.000004	
19				_	-			.000001	.000000	.000001	
											_
x	5.1	5.2	5.3	5.4	5.5	5.6	5.7	5.8	5.9	6.0	
											-
0	.006097	.005517	.004992	.004517	.004087	003698	'003346	003028	'002739	.002479	
1	.031093	1028686	.026455	.024390	.022477	.020708	.019072	.017560	.016163	.014873	
2	.079288	'074584	.070107	.065852	.061812	057982	.054355	.050923	.047680	.044618	
3	-134790	$\cdot 129279$	123856	118533	.113323	108234	103275	098452	.093771	*089235	1

 ${\bf TABLE--} (continued).$ 

					41						
x					2)				Promotion 1	-	x
	5.1	5.2	5.3	5.4	5.5	5.6	5.7	5.8	5.9	6.0	
	.171057	1100000	-104100	-1.00000	.155010	.151520	1147167	.1.40755	190910	-122052	
4 5	·171857 ·175294	·168063 ·174785	·164109 ·173955	·160020 ·172821	·155819 ·171401	$^{\cdot 151528}$ $^{\cdot 169711}$	$\cdot 147167 \\ \cdot 167770$	142755 165596	·138312 ·163208	·133853 ·160623	5
$\frac{s}{6}$	119294	151480	173955	155539	157117	158397	159382	160076	160488	160623	6
7	108557	112528	116343	119987	123449	126717	129782	132635	135268	137677	1 7
8	069205	073143	.077077	.080991	084871	088702	092470	096160	099760	103258	1
9	.039216	042261	.045390	.048595	.051866	055192	058564	061970	065398	.068838	!
10	.020000	021976	.024057	.026241	.028526	.030908	.033382	035943	.038585	.041303	10
11	.009273	.010388	.011591	.012882	014263	.015735	$\cdot 017298$	018952	020696	022529	1.
12	.003941	.004502	·005119	005797	.006537	.007343	.008216	.009160	.010175	$\cdot 011264$	13
13	.001546	.001801	$\cdot 002087$	002408	.002766	*003163	.003603	004087	.004618	.005199	13
14	.000563	.000669	000790	.000929	.001087	.001265	.001467	$\cdot 001693$	.001946	.002228	1.
15	000191	000232	.000279	.000334	.000398	.000472	.000557	.000655	.000766	.000891	14
16	.000061	.000075	.000092	.000113	.000137	*000165	.000199	.000237	.000282	000334	16
17	.000018	000023	000029	.000036	*000044	000054	.000067	.000081	.000098	.000118	1'
18	.000005	.000007	.000008	.000011	*000014	.000017	.000021	.000026	000032	.000039	1
19	.000001	.000002	.000002	.000003	.000004	.000005	.000006	.000008	.0000010	'000012	18
20			.000001	.000001	.000001	.000001	*000002	.000002	.000003	000004	20
21						_		.000001	.000001	*000001	2.
x	6.1	6.2	6.3	6.4	6.5	6.6	6.7	6.8	6.9	7.0	- a
.E		0 %	0.3	0 4	0.0		0.7	0.0	0 9		
0	.002243	*002029	.001836	.001662	.001503	.001360	.001231	.001114	*001008	.000912	
1	.013682	012582	011569	.010634	.009772	008978	008247	.007574	006954	.006383	١.
2	041729	.039006	.036441	.034029	.031760	029629	027628	.025751	023990	.022341	
3	.084848	.080612	.076527	.072595	.068814	.065183	061702	.058368	.055178	.052129	
	129393	124948	120530	.116151	.111822	.107553	103351	.099225	.095182	.091226	
4 5	157860	154936	151868	.148674	.145369	.141969	138490	134946	.131351	127717	
G	·160491	·160100	.159461	·158585	157483	.156166	154648	152939	151053	149003	
7	139856	.141803	143515	·144992	146234	147243	·148020	·148569	·148895	149003	
8	106640	109897	113018	·115994	118815	121475	$\cdot 123967$	126284	128422	130377	
9	.072278	.075707	.079113	.082484	085811	.089082	092286	.095415	098457	101405	
10	.044090	.046938	.049841	.052790	.055777	.058794	.061832	064882	.067935	.070983	1
11	.024450	*026456	.028545	.030714	032959	035276	.037661	.040109	.042614	.045171	1
12	012429	.013669	.014986	.016381	.017853	.019402	.021028	.022728	.024503	.026350	1
13	.005832	.006519	.007263	*008064	.008926	.009850	.010837	.011889	.013005	014188	1
14	002541	.002887	.003268	.003687	004144	004644	.005186	'005774	'006410	007094	1.
15	.001033	.001193	001373	.001573	001796	*002043	002317	.002618	002949	003311	1
16	.000394	000462	*000540	*000629	.000730	.000843	.000970	.001113	001272	001448	1
17	000141	*000169	000200	000237	*000279	000327	000382	000445	.000516	000596	1
18 19	1000048	*000058	.000070	*000084	000101	.000120	000142	*000060	000198	000232	1
20 20	·000015 ·000005	·000019	.000023	*000028	000034	000042	.000050	.0000060	000072	*000085	2
20 21	000000	·000006 ·000002	.000007	.000009	.000001	000014	·000017 ·000005	·000020 ·000007	·000025 ·000008	000030	
22	000001	ł .	.000002	.000003	000003	*000004	*000005	*000007	.000008	.0000010	2
23			*000001	.000001	1000001	000001	000002	000002	*000003	000003	2
140			_					000001	000001	000001	100

## ${\bf TABLE--}(continued).$

						m					
x	7.1	7.2	7.3	7.4	7.5	7.6	7.7	7.8	7.9	8.0	x
0	.000825	.000747	.000676	.000611	.000553	*000500	.000453	·000410	.000371	.000335	0
1	005858	005375	004931	0004523	'004148	.003803	.003487	.003196	.002929	.002684	1
2	.020797	019352	.018000	.016736	015555	014453	.013424	.012464	.011569	.010735	2
3	.049219	.046444	.043799	.041282	.038889	.036614	.034455	.032407	.030465	.028626	3
4	.087364	.083598	.079934	.076372	072916	.069567	.066326	.063193	060169	.057252	4
5	124057	120382	116703	.113031	109375	105742	.102142	.098581	.095067	.091604	5
6	146800	144458	·141989	$^{\circ}139405$	136718	133940	.131082	128156	.125171	122138	6
7	148897	148586	·148074	147371	146484	.145421	144191	142802	.141264	139587	7
8	132146	$\cdot 133727$	·135118	136318	137329	138150	138783	$\cdot 139232$	139499	139587	8
9	104249	106982	109596	112084	114440	.116660	118737	120668	122449	124077	9
10	.074017	.077027	.080005	.082942	.085830	.088661	091427	.094121	.096735	099262	10
11	'047774	.050418	.053094	055797	058521	*061257	.063999	066740	.069473	.072190	11
12	.028267	.030251	.032299	034408	036575	.038796	041066	043381	045736	048127	12
13	015438	016754	018137	019586	021101	022681	024324	026029	027794	029616	13
14	·007829	008616	009457	010353	011304	012312	013378	014502	015684	016924	14
15	.003706	.004136	*004603	005107	005652	006238	006867	007541	*008260	009026	15
16 17	001644	001861	002100	*002362	002649	002963	·003305 ·001497	003676	.004078	·004513 ·002124	16 17
	*000687	000788	000902	1001028	·001169 ·000487	001525	.000640	001687 000731	·001895 ·000832	002124	18
18	·000271 ·000101	000315	·000366 ·000141	·000423 ·000165	000487	000339	.000259	.000300	000346	000344	19
20	.000036	.000119	000051	000165	000192	000224	·000100	.000117	000137	000357	20
21	*000012	000045	.000031	000001	000072	.000031	.000037	000117	000051	.000061	21
22	.0000012	.000005	.0000018	000021	.000020	000031	000037	.000015	000001	.000022	22
23	*000001	000003	000000	000007	.000003	0000011	000004	.000005	.000006	.000008	23
24	000001	000002	.000001	.000001	000003	.000001	.000001	000002	.000002	.000003	24
25	_		_	_	_	-	_	.000001	.000001	.000001	25
x	8:1	8:2	8.3	8:4	8.5	8.6	8.7	8.8	8.9	9.0	x
0	000304	.000275	000249	.000225	.000203	.000184	.000167	.000151	.000136	.000123	0
1	000304	000210	002063	.001889	001729	.001583	.001449	.001326	001214	.001111	1
2	.009958	009234	008560	.007933	.007350	.006808	.006304	.005836	.005402	.004998	2
3	.026885	025239	023683	.022213	.020826	.019517	.018283	.017120	.016025	014994	3
4 5	.054443	.051740	.049142	.046648	.044255	·041961	.039765	037664	.035656	033737	4 5
	.088198	.084854	081576	078368	.075233	.072174	069192	066289	063467	.060727	
6	119067	115967	112847	109716	106581	103449	100328	097224	.094143	091090	6
1 7	137778	135848	133805	131659	129419	127094	124693	.122224	119696	117116	7
8	139500	139244	138823	138242	137508	136626	135604	134446	133161	131756	8
9	125550	126866	128025	129026	129869	130554	131084	131459	131682	131756	9
10	101696	104031	106261	108382	110388	112277	114043	115684	117197	118580	10
11	074885	077550	080179	082764	.085300	087780	090197	092547	094823	097020	11
12	050547	052993	055457	057935	060421	062909	065393	067868	·070327	·072765 ·050376	12 13
13	031495	033426	035407	037435	039506	041617	043763	045941	·048147	032384	- 1
14	018222	*019578	020991	022461	·023986	·025565	027196 015773	028877 016941	·030608 ·018161	019431	14 15
15 16	·009840 ·004081	010703	0011615 006025	·012578 ·006604	·013592 ·007221	·014657 ·007878	013773	010941	010102	010930	16
17	·004981 ·002373	·005485 ·002646	000025	003263	007221	007070	000377	003318	005289	.005786	17
18	002373	002646	002942	003203	003010	.001904	004303	004323	003263	.002893	18
19	001008	001203	.000593	001523	.000763	000862	.000971	001092	.001225	001370	19
20	000433	000320	000333	000013	000703	.000371	000423	000481	.000545	000617	20
}	000104	000219	000210	000200							

TABLE—(continued).

						m					
x	8.1	8.2	8:3	8.4	8.5	8.6	8.7	8.8	8.9	9.0	x
			_								
21	.000071	.000083	.000097	.000113	000131	000152	.000175	.000201	000231	.000264	21
22	.000026	.000031	000037	.000043	000051	.000059	.000069	.000081	.000093	.000108	22
23	.000009	.000011	.000013	.000016	000019	000022	*000026	.000031	.000036	000042	23
24	.000003	.000004	.000005	.000006	.000007	·000008	.0000009	*000011	.000013	.000016	24
25	.000001	.000001	.000002	.000002	.000002	.000003	.000003	.000004	.000005	.0000006	25
26	, -			.000001	.000001	.000001	.000001	.000001	000002	.000002	26
27	_		_		_	_		An variable	.000001	*000001	27
x	9.1	9.2	9.3	9.4	9.5	9.6	9.7	9.8	9.9	10.0	x
		3 2		<i>3 4</i>						100	
0	.000112	.000101	.000091	.000083	000075	.000068	*000061	*000055	.000050	·000045	0
1	.001016	.000930	.000850	.000778	'000711	*000650	.000594	.000543	.000497	'000454	1
2	.004624	.004276	*003954	.003655	.003378	.003121	002883	.002663	*002459	.002270	2
3	·014025	.013113	.012256	.011452	·010696	.009987	.009322	.008698	'008114	.007567	3
4	.031906	.030160	.028496	.026911	.025403	.023969	*022606	021311	.020082	018917	1 4
5	*058069	.055494	.053002	050593	·048266	.046020	.043855	·041770	.039763	.037833	8
6	.088072	.085091	.082154	·079262	076421	073632	070899	.068224	*065609	.063055	6
7	114493	.111834	109147	106438	103714	100981	098246	095514	092790	.090079	7
8	130236	128609	126883	125065	·123160	121178	119123	117004	114827	·112599	8
9	.131683	131467	.131113	130623	.130003	129256	128388	127405	126310	125110	8
10	119832	120950	121935	122786	123502	124086	124537	124857	125047	125110	10
11	.099133	.101158	103090	104926	106661	108293	109819	111236	112542	113736	11
12	075176	.077555	079895	082192	.084440	086634	088770	090843	092847	094780	12
13	052623	054885	057156	.059431	.061706	.063976	066236	.068481	'070707	.072908	18
14	034205	036067	037968	039904	.041872	.043869	045892	047937	050000	052077	14
15	020751	.022121	023540	025006	026519	028076	029677	031319	'033000	.034718	18
16	011802	012720	013683	014691	.015746	016846	017992	019183	*020419	021699	16
17	·006318 ·003194	.006884	007485	008123	.008799	009513	010266 005532	011058	*011891	012764	17
18	.001530	·003518 ·001704	·003867 ·001893	004242	004644	005074	003332	·006021 ·003105	'006540 '003408	007091	18
19 20	.000696	001704	.000880	*002099 *000986	002322	·002563 ·001230	.001370	003103	001687	·003732 ·001866	20
21	.000302	000764	.000390	000366	.000499	.000563	.000633	001322	001007	.000889	2
22	000302	000343	000390	000142	000499	000363	000033	.000710	000795	000404	29
23	.000123	.000144	000163	.000189	.000213	000102	000279	000310	000358	*000176	25
24	.000019	000037	.000026	.000030	000035	000102	.0000118	000155	000134	000176	
25	000013	.0000022	.000010	.000030	.000033	.000041	000048	.000033	000004	.000073	21
26	.000007	.000003	.0000010	:000001	0000015	.000010	.000013	.000022	000025	000029	20
27	.000001	.000001	.000001	000001	*000003	.000000	000001	000003	000010	000011	27
28	_	_	_	_	.000001	.000001	.000001	.000001	.000001	.000004	28
29				_	_	_	. —		_	.000001	25
x	10:1	10.2	10.3	10.4	10.5	10.6	10.7	10.8	10.9	11:0	x
_											
0	.000041	.000037	.000034	.000030	*000028	000.25	000023	*000020	.000018	*000017	1
1	'000415	.000379	-000346	.000317.	000289	.000264	.000241	000220	000201	*000184	1
2	*002095	.001934	.001784	*001646	.001518	.001400	.001291	*001190	001097	.001010	2
3	.007054	.006574	-006125	.005705	*005313	.004946	-004603	.004283	.003984	-003705	

## TABLE—(continued).

	_					m	ļ					
'	x	10.1	10.2	10:3	10.4	10.5	10.6	10.7	10.8	10.9	11:0	x
	4	.017811	.016764	.015773	014834	.013946	.013107	.012313	.011564	.010856	.010189	/.
1	5	035979	.034199	032492	.030855	029287	027786	.026350	.024978	.023667	.022415	5
	6	.060565	058139	.055777	053482	051252	.049089	.046991	044960	042995	.041095	6
	7	.087387	.084716	.082072	.079458	.076878	.074334	.071830	069367	.066949	.064577	7
	8	110326	108013	.105668	103296	100902	.098493	.096072	093646	.091218	088794	8
1	9	123810	122415	120931	119364	117720	116003	.114219	112375	.110475	108526	9
	0	$\cdot 125048$	124863	124559	124139	123606	$\cdot 122963$	.122215	121365	120418	.119378	10
1	1	.114817	115782	·116633	117368	117987	118492	·118882	119159	.119323	.119378	11
1	2	096637	.098415	.100110	.101719	103239	104667	106003	107243	108386	.109430	12
1	3	075080	.077218	.079318	.081375	.083385	.085344	.087248	.089094	.090877	.092595	13
1	4	054165	.056259	.058355	'060450	.062539	*064618	.066683	'068730	.070754	.072753	14
1	5	.036471	.038256	.040071	.041912	.043777	.045663	.047567	.049485	.051415	-053352	15
	6	023022	.024388	*025795	.027243	028729	.030252	.031810	.033403	.035026	.036680	16
	7	013678	.014633	015629	.016666	.017744	018863	.020022	.021220	.022458	.023734	17
1	8	.007675	.008292	.008943	.009629	.010351	.011108	.011905	012732	.013600	.014504	18
	9	.004080	.004451	'004848	'005271	005720	*006197	.006703	.007237	.007802	.008397	19
	20	.002060	.002270	002497	002741	.003003	.003285	.003586	.003908	.004252	.004618	20
	21	000991	.001103	'001225	001357	.001502	.001658	.001827	.002010	.002207	.002419	21
2	22	.000455	.000511	000573	.000642	.000717	.000799	.000889	000987	.001093	.001210	22
	3	.000200	000227	.000257	.000290	.000327	.000368	000413	.000463	'000518	.000578	23
	4	.000084	.000096	.000110	.000126	*000143	.000163	000184	.000208	.000235	000265	24
	25	.000034	.000039	'000045	.000052	000060	.000069	.000079	.000090	.000103	.000117	25
	6	.000013	.000015	.000018	.000021	.000024	.000028	.000032	000037	.000043	.000049	26
	7	.000005	*000006	.000007	8000000	.000009	'000011	.000013	.000015	000017	000020	27
	8	000002	000002	.000003	1000003	000004	*000004	.000005	.0000006	.000007	.0000008	28
	9	.000001	.000001	.000001	000001	.000001	*000002	000002	'000002	.000003	.000003	29
3	80						*000001	.000001	.000001	*000001	.000001	30
ú	x	11.1	11:2	11:3	11:4	11:5	11:6	11.7	11.8	11:9	12.0	x
		-000015	-00007.4	.000010	-000011		*000000	-000000	-000000	-000007	*000000G	
	0	.000015	000014	*000012	.000011	.000010	.0000009	·000008	800000	.000007	·000006	0
	1	.000168	000153	000140	·000128	000116	·000106	·000097	·000089 ·000522	*000081 *000481	·000074 ·000442	2
	23	·000931 ·003445	·000858 ·003202	·000790 ·002976	000727 002764	·000670 ·002568	000617 002385	·000568 ·002214	0000022	000481	000442	3
		009559	003202	002976	002764	002308	002363	002214	002033	001507	.005309	
	5	009339	020082	018997	017963	016979	016043	015153	014307	013504	012741	4 5
	6	039259	020082	035778	034130	032544	031017	.029549	028137	016004	025481	6
	7	062253	059979	057755	055584	052344	051400	049388	047432	.045530	043682	7
	8	086376	083970	081579	079206	076856	074529	072231	069962	067725	065523	8
	$\frac{5}{9}$	106531	104496	102427	100328	098204	096060	.093900	091728	089548	087364	9
1		118249	117036	115743	114374	112935	111430	109863	108239	106562	104837	10
1		119324	119164	118899	118533	118068	117508	116854	.116110	115281	114368	11
	2	110375	1111220	111964	112607	113149		.113933	114175	114320	.114363	12
1	- 1	.094243	095820	097322	.098747	100093	101358	102539	.103636	104647	105570	13
1.	- 1	074721	.076656	078553	080409	.082219	.083982	085694	.087350	.088950	090489	14
1.		055294	.057236	059177	.061110	.063035	.064946	.066841	.068716	.070567	072391	15
1	6	.038360	040065	041793	043541	045306	.047086	.048877	.050678	052484	.054293	16
1		.025047	.026396	.027780	.029198	030648	032129	.033639	.035176	.036739	038325	17
1		015446	.016424	017440	.018492	019581	020706	021865	023060	.024288	.025550	18
1:	9	.009023	.009682	.010372	.011095	011852	·012641	.013465	.014322	.015212	·016137	19
· _												

TABLE—(continued).

					111						
X'	4				1						.1
	11.1	11:2	11:3	11.4	11.2	11.6	11.7	11.8	11.9	12.0	
1									1		_
20	.005008	.005422	.005860	.006324	·006815	.007332	.007877	.008450	.009051	.009682	2
21	.002647	.002892	.003153	.003433	.003732	004050	.004388	.004748	.005129	.005533	2
22	·001336	.001472	.001620	.001779	001951	.002136	.002334	.002547	.002774	.003018	2.
23	.000645	.000717	.000796	*000882	.000975	.001077	.001187	.001307	.001435	.001575	2.
24	.000298	.000335	.000375	.000419	.000467	000521	000579	.000642	'000712	.000787	2.
25	.000132	.000150	.000169	.000191	000215	*000242	.000271	.000303	.000339	000378	2
26	.000057	.000065	000074	.000084	.000095	.000108	.000122	.000138	000155	*000174	2
27	.000023	000027	.000031	.000035	.000041	.000046	.000053	.000060	.000068	.000078	2
28	.000009	.000011	000012	.000014	.000017	.000019	.000022	000025	.000029	.000033	2
29	000004	.000004	.000005	.0000006	.000007	.0000008	.0000009	.000010	.000012	000014	2
30	·000001	000002	000002	.000002	.000003	.000003	.000003	.000004	.000005	.000005	3
31		.000001	*000001	*000001	·000001	.000001	.000001	000002	000002	000002	3
32				1				.000001	*000001	*000001	3
			-					-			-
x	12.1	12:2	12.3	12.4	12.5	12.6	12.7	12.8	12.9	13.0	5
$\theta$	*000006	.000005	*000005	.000004	.000004	.000003	.000003	*000003	·000002	.000002	
1	*000067	.000061	.000056	.000051	000047	.000042	.000039	.000035	.000032	.000029	
2	.000407	.000374	.000344	.000317	000291	.000268	.000246	.000226	.000208	.000191	
3	.001641	001522	.001412	.001309	.001213	.001124	.001042	000965	000894	.000828	
4	·004966	.004643	.004341	.004057	.003791	.003541	003307	-003088	.002882	.002690	
5	.012017	.011330	.010679	.010062	.009477	.008924	.008400	$\cdot 007905$	.007436	006994	
6	.024233	023037	.021892	.020794	.019744	018740	.017781	$\cdot 016864$	015988	015153	
7	.041889	.040151	.038467	.036836	035258	033733	032259	030837	$\cdot 029464$	.028141	
8	.063358	.061230	.059142	.057095	.055091	.053129	.051212	049339	.047511	045730	
9	.085181	.083000	.080828	.078665	076515	074381	.072266	$\cdot 070171$	.068100	066054	
10	103069	.101261	'099418	097544	095644	093720	.091777	089819	087849	085870	1
11	113376	112308	1111168	109959	108686	107352	105961	104516	103023	101483	1
12	114321	114180	'113947	113624	.113215	112720	112142	·111484	110749	109940	1
13	106406	107153	107811	.108380	108860	109251	109554	109769	109897	109940	1
14	.091965	.093376	094720	095994	097197	.098326	.099381	100360	101263	102087	1
15	074185	075946	.077670	079355	.080997	082594	084143	085641	087086	088475	1
16	056103	.057909	059709	*061500	063279	065043	066788	068513	070213	·071886	1
17	039932	041558	*043201	.044859	046529	048208	049895	051586	053279	054972 039702	1
$\frac{18}{19}$	·026843 ·017095	028167	029521	030903	032312	033746	035204	036683 024713	038183	039702	1
$\frac{19}{20}$	017093	018086	019111	020168	021258	022379 014099	·023531 ·014942	015816	025925	027104	2
$\frac{z_0}{21}$	010342	*006409	011753	012504	·013286 ·007908	014099	009036	013616	010721	017037	1 92
z1 22	003939	003554	000864	007383	007908	008459	005216	005609	.006023	010350	2
23	003278	003334	003049	004102	004493	004643	003210	003003	000023	003651	200
24	-000869	.000958	001055	002244	001272	002034	.001524	.001665	001816	.001977	2
25	000421	.000468	000519	000575	000636	.000702	.000774	000852	.000937	.001028	2
26	.000196	000219	.000246	000274	.000306	.000340	.000378	.000420	.000465	*000514	2
27	.000088	.000099	000112	000114	.000142	000159	.000178	.000199	.000222	.000248	2
28	.000038	.000043	.000049	000056	.000063	000071	.000081	.000091	.000102	.000115	2
29	.000016	.000018	.000021	000024	.000027	.000031	.000035	.000040	.000046	.000052	2
30	.000006	000007	.000009	.000010	.000011	.000013	.000015	.000017	.000020	.000022	
31	.000002	.000003	.000003	*000004	.000005	.000005	.000006	.000007	000008	.000000	6
32	.000001	.000001	.0000001	000002	.000002	.000002	.000002	.000003	.000003	.000004	6
33				.000001	.000001	.000001	.000001	.000001	.000001	.000002	
00											

### TABLE—(continued).

		-			7)	n					
A.				1							x
	13.1	13.2	13.3	13.4	13.5	13.6	13.7	13.8	13.9	14.0	
0	.000002	*000002	.000002	*000002	*000001	:000001	·000001	.000001	.000001	.000001	0
1	.000002	000002	*000022		*000001	·000001 ·000017	000001	000001	.00001	000001	$\begin{vmatrix} 0 \\ 1 \end{vmatrix}$
2	000027	000024	*000148	000020	000019	000017	. 000015	000014	.000013	000012	2
3	000766	.000709	000148	.000608	000123	.000520	000103	000037	000003	.000380	3
4	000700	000703	.002183	.002035	*001897	.001768	000481	000445	000411	000330	4
5	.006575	002341	.005807	002055	001037	001703	001048	001333	003974	.003727	5
$\tilde{G}$	.014356	013596	012872	012183	011526	010902	.010308	009743	009206	.008696	6
7	.026867	025639	.024458	012103	022230	.021181	020173	019207	.018280	.017392	7
8	043994	042304	.040661	.039064	037512	.036007	034547	033132	031762	.030435	8
9	.064036	.062046	.060088	.058161	056269	054410	052588	.050802	.049054	.047344	9
10	.083887	.081901	.079916	.077936	.075963	.073998	.072046	.070107	.068185	.066282	10
11	.099901	.098281	*096626	.094940	.093227	.091489	.089730	.087953	.086162	.084359	_11
. 12	109059	108109	107094	106017	.104880	103687	.102441	·101146	.099804	.098418	1.2
1.3	109898	109773	109566	109279	108914	108473	107957	.107370	106713	105989	13
14	102833	103500	104087	104595	105024	105373	105644	105836	.105951	105989	14
15	.089807	.091080	.092291	.093439	094522	-095539	.096488	.097369	.098181	.098923	15
16	.073530	.075141	.076717	.078255	.079753	.081208	.082618	083981	.085295	.086558	16
17	056661	'058345	.060019	.061683	.063333	.064966	.066580	.068173	.069741	.071283	17
18	041237	.042786	.044348	045920	.047500	.049086	.050675	.052266	.053856	055442	18
19	028432	029725	'031043	.032385	.033750	.035135	036539	.037962	039400	.040852	19
20	018623	.019619	020644	.021698	022781	.023892	025030	026193	027383	028597	20
21	011617	012332	013074	013846	014645	015473	016329	.017213	018125	019064	21 22
22 23	·006917 ·003940	007399	007904	008433	008987	009565	010168	010797	·011452 ·006921	012132	23
24	003940	.004246	004571	·004913 ·002743	·005275 ·002967	·005656 ·003205	·006057 ·003457	006478 003725	.004008	004308	24
25	.001127	001233	002333	002743	002507	003203	.001895	003723	004000	:002412	25
, 26	.000568	.000626	.000689	000758	001002	000912	.000998	.001091	.001191	.001299	26
27	.000275	000306	'000340	.000376	.000416	.000459	.000507	.000558	.000613	.000674	27
28	.000129	.000144	.000161	.000180	.000201	.000223	000248	.000275	.000305	.000337	28
.29	.000058	.000066	000074	*000083	.000093	.000105	.000117	.000131	*000146	.000163	29
30	.000025	*000029	.000033	.000037	.000042	.000047	.000053	.000060	.000068	*000076	30
31	.000011	*000012	'000014	.000016	.000018	.000021	.000024	$\cdot 000027$	.000030	*000034	31
32	000004	.000005	.000006	.000007	.000008	.000009	.000010	000012	.000013	'000015	32
33	.000002	.000002	*000002	.000003	.000003	.000004	.000004	.000005	.000006	.000006	33
34	.000001	.000001	.000001	.000001	.000001	.000001	.000002	'000002	.000002	.000003	34
35	_		_		_	000001	*000001	·000001	. 1000001	.000001	35
	11.1	11.0				44.0		41.0		15.0	
x	14.1	14:2	14.3	14:4	14.5	14.6	14.7	14.8	14.9	15.0	x
0	.000001	.000001	.000001	.000001	.000001						0
1	.000011	.000001	.000001	.000001	*000007	*000007	.0000006	.0000006	·000005	.000005	1
2	.000075	.000069	.000063	*000058	000007	000007	000000	.000041	.000038	.000034	2
3	000352	*000325	.000300	000277	000256	.000237	000049	.000202	.000186	.000172	3
4	001239	.001153	.001073	000999		.000864	.000803	.000747	.000694	.000645	4
5	.003494	.003275	.003070	002876	.002694	.002523	.002362	.002211	.002069	.001936	5
· 6	.008212	007752	007316	006902	.006510	.006139	005787	.005454	005138	.004839	6
7	016541	015726	.014946	.014199	013486	$\cdot 012804$	.012152	.011530	010937	.010370	7
8	.029153	.027913	.026715	.025559	024443	023367	022330	.021331	.020370	019444	8
9	045673	.044040	042447	.040894	039380	.037907	036472	.035078	033723	032407	9
10	064399	062537	060700	058887	.057101	055343	053614	051915	050247	048611	10
11	082547	*080730	.078910	.077089	075270	.073456	.071648	.069850	*068062	*066287	11

 ${\bf TABLE--} (continued).$ 

x					n	<i>i</i>					
	14.1	14.2	14:3	14.4	14.5	14.6	14.7	14.8	14.9	15.0	1
12	.096993	095530	094034	092507	·090951	.089371	.087769	.086148	.084510	.082859	13
13	105200	.104349	.103437	.102469	101446	100371	099247	.098076	.096862	*095607	1.
14	105951	.105839	.105654	.105396	105069	104672	·104209	*103681	103089	102436	1.
15	099594	100195	100723	.101181	101567	.101881	·102125	102298	102402	·102436	1
16	.087768	088923	.090021	.091063	.092045	092967	093827	.094626	.095361	.096034	1
17	.072795	.074277	.075724	077135	.078509	.079842	.081133	·082380	.083581	.084736	1
18	057023	.058596	.060158	.061708	063243	064761	.066259	.067735	*069187	.070613	, 1
19	042317	.043793	.045277	.046768	.048264	049763	.051263	052762	054257	.055747	.1
20	.029834	·031093	.032373	.033673	034992	036327	.037678	.039044	.040422	.041810	2
21	.020031	.021025	.022045	.023090	024161	$\cdot 025256$	026375	027517	*028680	029865	2
22	.012838	.013570	.014329	.015114	015924	.016761	017623	.018511	.019424	.020362	2
2.3	007870	008378	.008909	-009462	.010039	.010640	011264	.011911	.012584	.013280	2
24	.004624	.004957	.005308	005677	*006065	006472	.006899	.007345	.007812	.008300	2
25	.002608	.002816	.003036	.003270	.003518	.003780	.004057	.004348	.004656	.004980	, 2
2G	'001414	.001538	·001670	.001811	001962	002123	.002294	.002475	*002668	002873	2
27	.000739	.000809	'000884	.000966	001054	.001148	001249	001357	.001473	-001596	2
28	000372	'000410	000452	*000497	000546	.000598	'000656	.000717	*000784	000855	2
29	*000181	·000201	'000223	.000247	.000273	.000301	.000332	.000366	000403	000442	, 2
30	.000085	·000095	*000106	.000118	.000132	.000147	.000163	.000181	.000200	·000221	3
31	.000039	000044	.000049	'000055	.000062	.000069	000077	.000086	000096	.000107	3
3.2	.000017	.000019	*000022	000025	.000028	000032	.000035	.000040	000045	*000050	3
33	.000007	*000008	.0000009	.000011	000012	000014	.000016	·000018	·000020	.000023	3
34	.000003	.000003	*000004	.000005	.000005	.000006	.000007	.0000008	.000009	.000010	3
35	.000001	.000001	'000002	.000002	.000002	.000002	.0000003	.000003	.000004	.000004	3
36	_	*000001	*000001	*000001	.000001	.000001	*000001	.000001	.000002	.000002	3
7		_		_	_			*000001	.000001	.000001	3

## ON THE POISSON LAW OF SMALL NUMBERS.

#### By LUCY WHITAKER, B.Sc.

#### PART I. THEORY AND APPLICATION TO CELL-FREQUENCIES.

#### (1) Introductory.

Let p denote the probability of the happening of a certain event A, and q = 1 - p, the probability of its failure in one trial. Then it is well known that the distribution of the frequencies of occurrence n, n-1, n-2... times in a series N of n trials is given by the terms of the point binomial

$$N(p+q)^n$$
 .....(i).

The fitting of point-binomials plotted on an elementary base c to observed frequency distributions has been discussed by Pearson\*, and he has indicated that, if c be unknown, the problem can be solved in terms of the three moment coefficients  $\mu_2$ ,  $\mu_3$ ,  $\mu_4$  required to find c, p and n. In actual practice but few cases of frequency can be found which are describable in terms of a point-binomial, and of these few a considerable section have n negative, p greater than unity and q negative; thus defying at present interpretation, however well they may serve as an analytical expression of the frequency.

The hypothesis made in deducing the binomial  $(p+q)^n$  as a description of frequency is clearly that each trial shall be absolutely independent of those which precede it. In this respect it may be said that binomial frequencies belong to the teetotum class of chances, and not to those of card-drawings, when each drawing is unreplaced. In the latter case the "contributory cause groups are not independent," and our series corresponds to the hypergeometrical rather than to the binomial type of progression †.

Using the customary notation  $\beta_1 = \mu_3^2/\mu_2^3$ ,  $\beta_2 = \mu_4/\mu_2^2$ , the binomial is determined from:

$$n = 2/\{3 - \beta_2 + \beta_1\}, \quad c = \sigma \sqrt{6 - 2\beta_2 + 3\beta_1}$$

$$pq = \frac{1}{2} (3 - \beta_2 + \beta_1)/(6 - 2\beta_2 + 3\beta_1)$$
(ii).

<sup>\* &</sup>quot;Skew Variation in Homogeneous Material," Phil. Trans. Vol. 186, A, p. 347, 1895.

<sup>†</sup> Phil. Trans. Vol. 186, A, p. 381, 1895.

In order that n should be positive, it is needful that

$$3 - \beta_2 + \beta_1$$
,  $= \frac{1}{2} (6 - 2\beta_2 + 2\beta_1)$ ,

should be positive. If this is satisfied clearly c will be real because  $\beta_1$  is always positive. Further then

$$pq = p(1-p) = \frac{1}{4} \times \frac{6 - 2\beta_2 + 2\beta_1}{6 - 2\beta_2 + 3\beta_1}$$

is always less than a quarter and p and q will therefore be real. If the reader will turn to Rhind's diagram, Biometrika, Vol. VII. p. 131, he will see that the line  $3 - \beta_2 + \beta_1 = 0$  cuts off all curves of Types III, IV, V and VI, and includes a portion only of Type I, with a part of its U and J varieties. The binomial description of frequency, therefore, is not—considering our experience of frequency distributions—likely to be of very universal application.

#### (2) Further Limitations.

Now let us still further limit our binomial by supposing:

(i) that the unit of grouping of the observed frequencies corresponds to the actual binomial base unit c and (ii) that the first of the observed frequencies corresponds to the term  $Np^n$  of the binomial\*.

In this case the mean m of the observed frequency measured from the first term of the frequency will be equal to the nq of the binomial and the standard deviation of the observed distribution will be equal to  $\sqrt{npq}$ . We have thus:

$$p = \sigma^2/m$$
,  $q = 1 - \sigma^2/m$ ,  $n = m^2/(m - \sigma^2)$ ....(iii)

and n and q will both be negative, if m be less than  $\sigma^2$ . The condition for a positive binomial is therefore that  $\sigma$  be less than  $\sqrt{m}$ .

(3) Probable errors of the constants of a Binomial Frequency.

It is desirable to find the probable errors of p and n as determined by these formulae. We have:

$$\mu_1' = nq,$$
  $\mu_2 = npq,$   
 $\delta \mu_1' = q\delta n + n\delta q,$   $\delta \mu_2 = pq\delta n + nq\delta p + np\delta q,$ 

assuming deviations may be represented by differentials.

Hence, since dp = -dq:

$$\delta\mu_2 - (p-q) \, \delta\mu_1' = q^2 \delta n$$
 and  $p \delta\mu_1' - \delta\mu_2 = nq \delta q$ .

Square each of these results, sum for all samples and divide by the number of samples, and we have:

$$\begin{split} \sigma^{_{2}}_{\;\mu_{_{2}}} + (p-q)^{_{2}}\,\sigma^{_{2}}_{\;\mu_{_{1}{'}}} - 2\,(p-q)\,\,\sigma_{\mu_{_{2}}}\sigma_{\mu_{_{1}{'}}}r_{\mu_{_{2}}\mu_{_{1}{'}}} = q^{_{4}}\sigma_{n^{^{2}}} \\ \sigma^{_{2}}_{\;\mu_{_{2}}} + p^{_{2}}\sigma^{_{2}}_{\;\mu_{_{1}{'}}} - 2p\sigma_{\mu_{_{2}}}\sigma_{\mu_{_{1}{'}}}r_{\mu_{_{2}}\mu_{_{1}{'}}} = n^{_{2}}q^{_{2}}\sigma_{q^{^{2}}}. \end{split}$$

<sup>\*</sup> The exact nature of these limitations must be fully appreciated. The best fitting binomial to a given frequency distribution will usually be far from one in which the first term of the binomial corresponds to the first observed frequency. The modes of the binomial and the observed frequency will closely correspond, but the "tails" of the binomial may be quite insignificant and correspond to no observed frequencies.

Now  $\sigma_{\mu_2}$  is the standard deviation of variations in  $\mu_2$  and therefore

$$\sigma^2_{\mu_2} = (\mu_4 - \mu_2^2)/N.$$

Similarly  $\sigma_{\mu_1'}$  is the standard deviation of variations in the mean and therefore  $\sigma^2_{\mu_1'} = \mu_2/N$ . Lastly the product  $\sigma_{\mu_2}\sigma_{\mu_1'}r_{\mu_2\mu_1'}$  measures the correlation between deviations in  $\mu_2$  and  $\mu_1'$  and is known to be  $\mu_3/N^*$ .

Thus we have:

$$q^{4}\sigma_{n}^{2} = \frac{1}{N} \{ \mu_{4} - \mu_{2}^{2} + (p - q)^{2} \mu_{2} - 2 (p - q) \mu_{3} \},$$

$$n^{2}q^{2}\sigma_{q}^{2} = \frac{1}{N} \{ \mu_{4} - \mu_{2}^{2} + p^{2}\mu_{2} - 2p\mu_{3} \}.$$

$$\mu_{4} = npq \{ 1 + 3 (n - 2) pq \},$$

$$\mu_{3} = npq (p - q), \quad \mu_{2} = npq \}$$
(iv).

But+

Whence after some purely algebraical reductions we deduce:

$$\sigma_n = \frac{n}{\sqrt{N}} \frac{p}{q} \sqrt{2\left(1 - \frac{1}{n}\right)} = \frac{\sigma^2}{\sqrt{N}q^2} \sqrt{2\left(1 - \frac{1}{n}\right)} \qquad (v),$$

$$\sigma_p = \sigma_q = \frac{p}{\sqrt{N}} \sqrt{2 + \frac{1 - 3p}{np}} \qquad (vi).$$

Formulae (v) and (vi) are very important; they enable us to obtain the probable errors for n and p when a binomial limited in the present manner is fitted to a frequency distribution.

We see at once, that as n grows large and q grows small

$$\sigma_p = \sigma_q$$
 approaches the limit  $\sqrt{2/N}$ ,

or the probable error,  $67449 \sqrt{2/N}$ , of p and q is finite. But  $\sigma^2$  being finite  $\sigma_n$  becomes infinitely great, or the probable error of n indefinitely large. Thus when the n of the binomial is very large, q being very small, the probable error of its determination is so great that its actual value is not capable of being found accurately. Again, suppose N embraced 200 observations, the probable error of q would be of the order 07; if N corresponded to only eighteen observations, then the probable error of q would be of the order 22. It is clearly wholly impossible

$$\begin{split} &\sigma_n = \tfrac{1}{2} n^2 \sqrt{\sigma^2_{\beta_1} + \sigma^2_{\beta_2} - 2\sigma_{\beta_1}\sigma_{\beta_2}r_{\beta_1\beta_2}}, \\ &\sigma_p = \sigma_q = \frac{pq}{\beta_1} \sqrt{\sigma^2_{\beta_1} + \tfrac{1}{4} n^2 \beta_1^2 \sigma^2_{\beta_2} - n\beta_1\sigma_{\beta_1}\sigma_{\beta_2}r_{\beta_1\beta_2}}. \end{split}$$

The values of  $\sigma_{\beta_1}$ ,  $\sigma_{\beta_2}$  and  $r_{\beta_1\beta_2}$  for different values of  $\beta_1$  and  $\beta_2$  have been tabled by Rhind, *Biometrika*, Vol. vii. pp. 136—141.

<sup>\*</sup> Biometrika, Vol. II. "On the Probable errors of Frequency Constants," see p. 275 (iv), p. 276 (vii), and p. 279 (xii).

<sup>+</sup> Phil. Trans. Vol. 186, A, p. 347, 1895.

 $<sup>\</sup>ddagger$  There is no difficulty in obtaining the probable errors of n and p from the more general values in (ii). In this case

from series of observations even of the order 200, much less of order 18, to assert that q is or is not really a "small quantity." Thus the observed value of q corresponding to a population of extremely small q might easily show q = .15 to .50!.

(4) Poisson—Law of Small Numbers.

A last limitation of the point-binomial is made by supposing the mean m = nq to remain finite, but q to be indefinitely small. We write:

$$\begin{split} N(p+q)^n &= N(1-q+q)^n = N(1-q)^{\frac{m}{q}} \left(1 + \frac{q}{1-q}\right)^{\frac{m}{q}} \\ &= N(1-q)^{\frac{m}{q}} \left(1 + q\right)^{\frac{m}{q}} \text{ nearly} \\ &= Ne^{-m} \left(1 + m + \frac{m^2}{2!} + \frac{m^3}{3!} + \dots\right). \end{split}$$

Here the successive terms give the frequency of occurrence of 0, 1, 2, 3... successes on the basis of each success not being prejudiced by what has previously occurred. This is the Law of Small Numbers. It was first published by Poisson in 1837\*. It was adopted later by Bortkewitsch, who published a small treatise expanding by illustrations Poisson's work†. The same series was deduced later by "Student" in ignorance of both Poisson and Bortkewitsch's papers, when dealing with the counts made with a haemacytometer‡.

The mean is at m from the first group, the other moments as "Student" has shewn  $\S$  are:

$$\mu_2 = m, \quad \mu_3 = m, \quad \mu_4 = 3m^2 + m.$$
 Hence 
$$\beta_1 = 1/m, \quad \beta_2 - 3 = 1/m.$$

When the mean value is large,  $\beta_1$ ,  $\beta_2$  and the higher  $\beta$ 's approach the values given by the Gaussian curve.

Clearly the Poisson-Exponential formula contains only the single constant  $m = \mu_1$  and its probable error is therefore  $.67449 \sigma / \sqrt{N} = .67449 \sqrt{\frac{m}{N}}$ . This will,

if N be reasonably large and m not too big, be a small or at any rate a finite quantity (i.e. not like  $\sigma_n$  for q very small). Hence it might be supposed, although erroneously, that the Poisson-Exponential formula was capable of great accuracy in addition to its great simplicity. But this is to neglect the fundamental assumptions on which it is based, namely:

- (i) that the data actually correspond to a binomial,
- (ii) that in that binomial q is small and n large.

Clearly (i) shows us that, if we can find the binomial, it will actually be closer to the observed frequency than Poisson's merely approximate formula.

- \* Recherches sur la Probabilité des Jugements. Paris, 1837, pp. 205 et seq.
- † Das Gesetz der kleinen Zahlen, Leipzig, 1898.
- # "On the Error of Counting with a Haemacytometer," Biometrika, Vol. v, pp. 351-5, 1907.
- § They may be deduced at once from (iv).

Secondly (ii) can only be justified as an assumption by actually ascertaining the form of the binomial from the data and testing whether n is large and q small and positive. It appears absurd to base our formula on an approximation to a binomial of a particular kind when, on testing in the actual problem, such a binomial does not describe the results. As a merely empirical formula, the Poisson-Exponential of course can be tested by the usual processes for measuring goodness of fit, but no such test nor any discussion of the probable errors of their results have been provided by Bortkewitsch himself nor by Mortara, who has followed recently his lines in a work to be considered later. As a matter of fact in the cases dealt with by Bortkewitsch, by Mortara and by "Student," n will be found almost as frequently small and negative as large and positive, and q takes a great variety of values large and negative and large and positive, as well as small and positive. Thus the initial assumptions made from which the "law of small numbers" is deduced are by no means justified on the material to which it has so far been applied.

(5) Application of the Law of Small Numbers to determine the Probable Errors of Small Frequencies. Given a distribution of frequency for a population  $\overline{N}$  let  $\overline{n}_{st}$  be the frequency in the cell of the sth row and th column of a contingency table (or if we drop t,  $\overline{n}_s$  would stand for the frequency of any class). Then if we take a random sample of N individuals from this population, the chance that an individual is taken out of the  $\overline{n}_{st}$  cell is  $\overline{n}_{st}/\overline{N}$ , and that it is not is  $1-\frac{\overline{n}_{st}}{\overline{N}}$ . Therefore if the original population be so large that the withdrawal of an individual does not affect the next draw, the frequency of individuals in M random samples of N will be given by the terms of the binomial:

$$M\left\{\left(1-rac{ar{n}_{st}}{ar{N}}
ight)+rac{ar{n}_{st}}{ar{N}}
ight\}^{N}.$$

Now, if  $\bar{n}_{st}/\overline{N}$  be very small, and N large this will approximate to the Poisson series:

$$Me^{-m}\left(1+m+\frac{m^2}{2!}+\frac{m^3}{3!}+\ldots\right)$$
,

where  $m = \frac{\overline{n}_{st}}{\overline{N}} \times N$ . But  $\overline{n}_{st}/\overline{N}$  will approximately be the mean proportion of the whole in the st cell of the sample itself =  $n_{st}/N$ , or  $m = n_{st}$ . Thus if in any cell of a contingency table, or in any sub-class of a frequency whatsoever, we have a frequency  $n_{st}$  small as compared to the population N, then in sampling, this small frequency will have a distribution approximating to the Poisson Law, and tending

as  $n_{st}$  becomes larger to approach the Gaussian distribution\*. It would appear,

\* Such approach is usually assumed when we speak of

$$\cdot 67449 \sqrt{n_{st} \left(1 - \frac{n_{st}}{N}\right)}$$

as the probable error of the frequency  $n_{st}$ . But such a "probable error" has really no meaning if  $n_{st}$  be very small and the exponential law be applied.

therefore, that the Poisson Law of Small Numbers should be applied in order to deal with the errors of random sampling in any *small* frequency, and an appeal should not be made—as is usually the case—to Sheppard's Tables on the assumption that the frequency is Gaussian.

The following Table I illustrates the results obtained (a) from the Binomial, (b) from the Poisson-Exponential and (c) from the normal curve on the two hypotheses that (i) the frequency is 10 in the 1000 and (b) is 30 in the 1000. But here a word must be said as to which Gaussian is to be compared with the Binomial or the Poisson-Exponential. The usual method of fitting a Gaussian is to give it the same mean and standard-deviation as the material to which we are fitting it. For example, we should compare the Poisson exponential with a Gaussian at mean m and with standard-deviation  $\sqrt{m}$ , or the point binomial with mean nq

TABLE I.

Comparison of Binomial, Poisson-Exponential and Gaussian for cell-frequency variations in samples for case of 10 and 30 in a total population of 1000

#### Percentage Frequency

		10 in 1000			30 in 1000				
	Binomial	Poisson- Exponential	Gaussian		Binomial	Poisson- Exponential	Gaussian		
	.00004	.00005	.00132	19	.00848	.00894	.01100		
		.00045	00327	20	.01287	.01341	.01553		
1 5	00020	.00227	.00735	21	.01857	.01916	.02118		
	00739	.00757	.01491	22	.02556	.02613	02792		
	01861	.01892	02736	23	.03362	.03408	.03544		
	01861	.03783	04539	24	.04233	.04260	04373		
		.06306	.06806	25	.05110	.05112	.05198		
'		*09080	.09224	26	.05927	.05898	.05970		
	11282	11260	.11300	27	• .06613	.06553	.06625		
	12561	12511	.12514	28	.07107	.07021	.07104		
				29	.07367	.07263	.07360		
10	12574	·12511	·12526	30	.07375	.07263	·07367		
1.	11431	.11374	·11334						
12		09478	09271	31	.07137	.07029	.07126		
1		09478	09271	32	06684	07029	06659		
1.		07231	.04580	33	06064	05991	.06013		
1		03472	04360	34	05334	05286	*05246		
1		.02170	.01511	35	.04553	03230	03240		
1		01276	.00746	36	.03775	03776	03602		
1		.00709	.00333	37	03042	.03061	03002		
1:		.00373	.00134	38	02384	02417	02056		
2		.00187	.00049	39	.01819	01859	01584		
2		.00089	.00016	40	.01351	01394	01125		
2.	.00038	.00040	.00005	41	.00979	.01020	.00771		
2.	00016	.00018	*00001	42	.00691	.00729	.00511		

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and standard-deviation  $\sqrt{npq}$ . These will, however, not be identical standard deviations as p is not truly unity. In ordinary practice, in testing for example the 30 in 1000 frequency, we should put the centre of our Gaussian at our 30 group, and use a standard deviation =  $\sqrt{30} (1-30/1000) = \sqrt{30} \times .97 = 5.39444$  to enter the table of the probability integral. This is, of course, the Gaussian we obtain by the method of least squares, but to assume that it is "the best" is to argue in a circle, because we then take least squares as a test of what is best\*. It is not the Gaussian which is directly reached by proceeding either to a limit of the Binomial or to the Exponential, for example, by applying Stirling's Theorem. It will be seen by examining Table II that the Gaussian curve develops out of the exponential by a mode at the point midway between the two equal terms, rather than by a mode at the mean, which coincides with the centre of the second of them. If we apply Stirling's Theorem to the term†

$$N \frac{\lfloor n \rfloor}{\lfloor n-r \rfloor r} p^{n-r} q^r$$

of the binomial  $N(p+q)^n$  it becomes

$$u_r = \frac{N}{\sqrt{2\pi} \sqrt{npq}} e^{-\frac{1}{2} \{r - nq + \frac{1}{2} (p - q)\}^2 / (npq)},$$

i.e. the ordinate of a Gaussian curve of Standard Deviation  $\sqrt{npq}$  and mean at  $nq - \frac{1}{2}$  (p-q). These give for the Poisson-Exponential the Gaussian with standard-deviation  $\sqrt{m}$  and mean  $m - \frac{1}{2}$ . The above type of curve which gives frequencies by coordinates and not by areas has been termed by Sheppard a 'spurious curve of frequency'; at the same time it is the method by which Laplace and Poisson first reached the normal curve, and the real point at issue is whether we shall get better approximations to the discontinuous frequencies of the binomials by using Gaussian ordinates than by using the areas of a Gaussian curve. At the same time it has been shewn; that if a Gaussian curve gives a series of frequencies by its areas, then if its standard-deviation be  $\sigma^2$ , a spurious Gaussian frequency curve with standard deviation given by  $\sigma_0^2 = \sigma^2 + \frac{1}{12}h^2$ , h being the sub-range, will closely give the frequencies by its ordinates. It seems probable therefore that the Gaussian curve with mean at  $nq - \frac{1}{2}(p-q)$  and standard deviation  $\sqrt{npq} - \frac{1}{12}$  will more closely represent the binomial for cell frequency variation by its areas,

\* There is a further flaw in this treatment—the Gaussian is continuous, the Binomial and the Poisson-Exponential are not. If  $t_r$  be the rth term of either of the latter series, we ought really to make

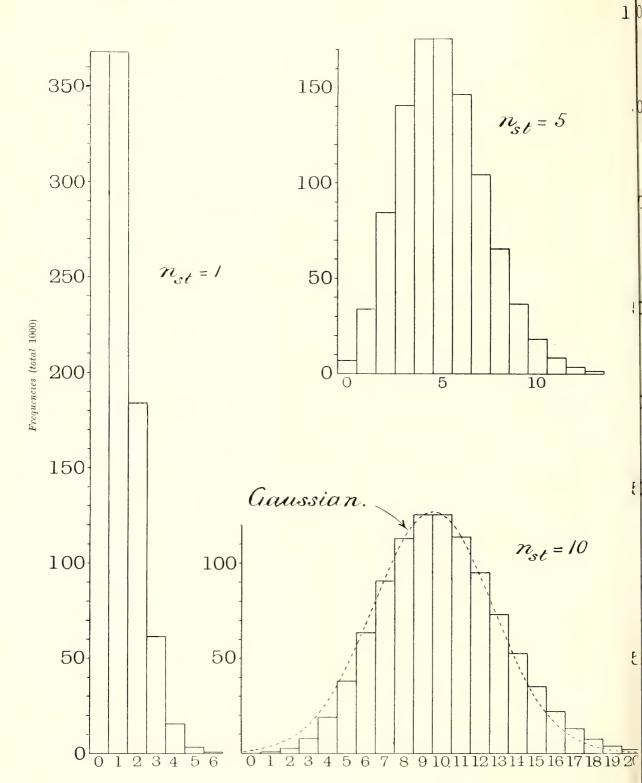
$$S_0^{\infty} \left[ \left\{ t_r - \int_{r-\overline{m}}^{r+1-\overline{m}} \frac{N}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}\frac{x}{\sigma^2}} dx \right\}^2 / t_r \right] = u,$$

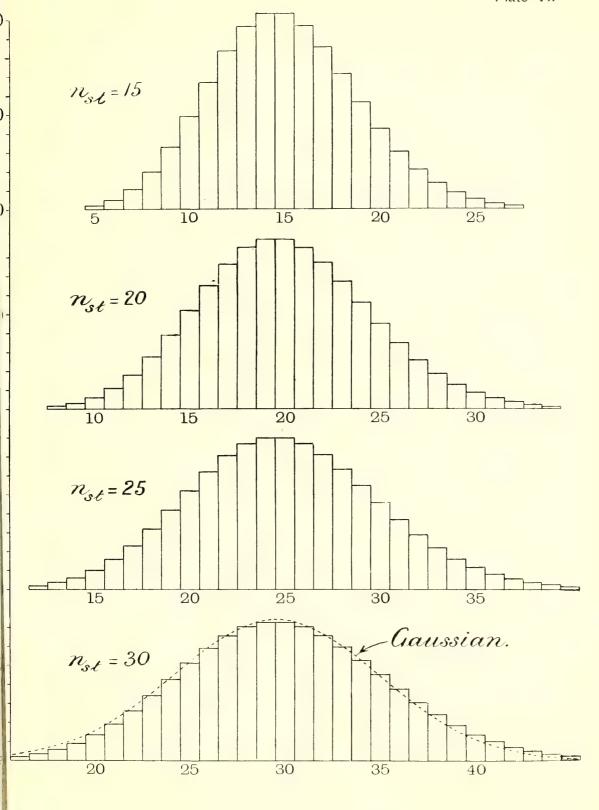
a minimum by the conditions  $du/d\overline{m} = du/d\sigma = 0$ . No complete solution of this problem has hitherto been determined.

<sup>+</sup> The final form for  $u_r$  may be obtained by neglecting the terms in  $\frac{1}{n^2}$  in the formula given by Pearson, *Phil. Trans.* Vol. 186, A, p. 347, footnote.

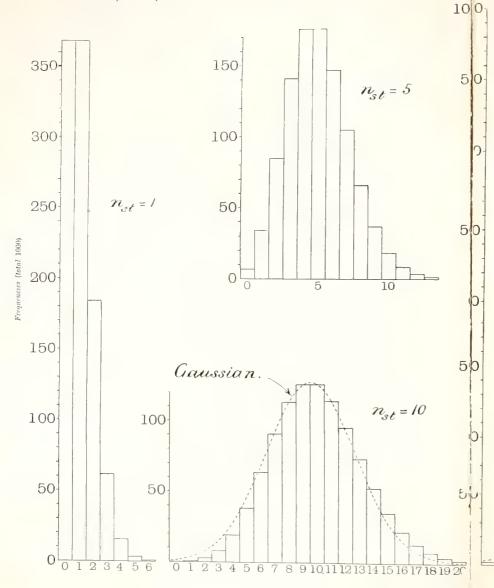
<sup>‡</sup> Biometrika, Vol. III. p. 311.

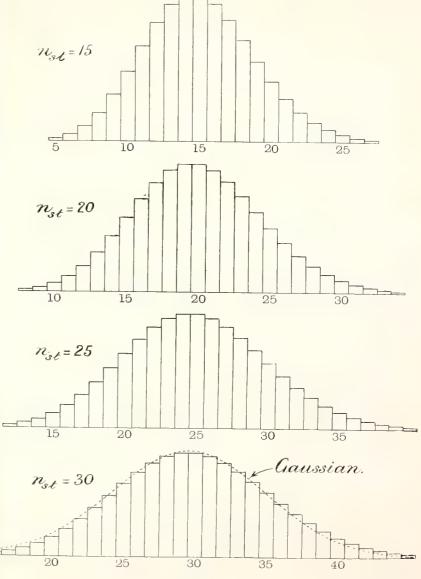














than if we apply the ordinary process of mean nq, standard deviation  $\sqrt{npq}$ , and Sheppard's table for areas to the frequencies. It will be noted that this amounts to using Sheppard's correction on the crude second-moment and slightly shifting the central ordinate towards the side of greater frequency. This is the Gaussian curve used in Table I.

The object of the present section of our work is to indicate how far it is legitimate to use the Poisson-Exponential up to cell frequencies of the order 30 in a population of about 1000\* and how far we then reach a state of affairs, which for practical purposes may be described by ordinary tables of the Gaussian. It will be seen from Table I that the Poisson-Exponential even for  $n_{st} = 10$  and 30 is not extremely divergent from the Binomial.

In Plate VII the transition of the exponential histograms of frequency towards the Gaussian form is indicated for cell-frequency = 1, 5, 10, 15, 20, 25 and 30; in the cases of 10 and 30 the corresponding Gaussian curves are drawn.

It will be seen that with due caution the Poisson-Exponential may be reasonably used up to frequencies of about 30 in the 1000, and that after that it would be fairly satisfactory to use the areas of the Gaussian curve as provided in the usual tables.

(6) In order to table the results of the Poisson-Exponential for easy use, it seemed desirable to turn them into percentages of excess and defect. For example take the distribution for a frequency 5. It is:

T		0.0		1 1 1	
Per	cent.	of Cas	ses in	which	1:

		1 Cl Colle, of Cases III	Willon .	
0	.006,737,945	a defect of 5	occurs:	0.674
1	$\cdot 033,\!689,\!725$	" 4 or more	,, :	4.043
2	.084,224,310	" 3 or more	,, .	12.465
3	140,373,850	" 2 or more	,, :	26.503
4	175,467,310	" 1 or more	,, :	44.049
5	175,467,310	the true value	,, :	17.547
6	$\cdot 146,\! 222,\! 755$	an excess of 1 or more	39	38.404
7	$\cdot 104,\! 444,\! 825$	,, 2 or more	,, :	23.782
8	065,278,015	" 3 or more	,, :	13.337
9	$\cdot 036,\! 265,\! 564$	" 4 or more	,, :	6.809
10	018,132,782	" 5 or more	,, :	3.183
11	008,242,173	" 6 or more	), · · ·	1.370
12	003,434,238	"7 or more	,, ;	0.545
13	001,320,860	"8 or more	,, *	0.202

<sup>\*</sup> Of course in the Poisson-Exponential itself the total frequency plays no part; it is only useful in testing the validity of the approximation.

Thus we see that if the true value of the frequency be 5 for the average sample, it will only lie outside the range 1 to 10 in .674 + 1.370 = 2.044 cases per cent., or the odds are 49 to 1 that the value found will be from 1 to 10.

On the other hand it will lie outside the range 2 to 8 in 4.043+6.809=10.852°/ $_{\circ}$  of cases, or once in about 9 trials the frequency will lie outside this range. Or, again, once in about every four trials  $(25.8\degree/_{\circ})$  the result will fall outside the range 3 to 7.

On the other hand if we write  $\sigma = \sqrt{5(1-005)} = 2\cdot23047$ , we have  $-4\cdot5$  and  $+5\cdot5$  as the deviations from a mean 5 of all beyond 0.5 and above 10.5, giving  $x/\sigma = -2\cdot0175$  and  $+2\cdot4658$  respectively. These cut off tail areas of 02181 and 00684, respectively. Thus in  $2\cdot865$ —not  $2\cdot044$ —per cent. of cases we should assert that the frequency would lie outside the range 1 to 10, or the odds that it would lie inside this range are now only about 34 to 1, not 49 to 1. Calculated from the Gaussian the frequencies outside ranges 2 to 8 and 3 to 7 correspond to  $10\cdot1^{\circ}/_{\circ}$  and  $26\cdot2^{\circ}/_{\circ}$  of the trials instead of  $10\cdot9^{\circ}/_{\circ}$  and  $25\cdot8^{\circ}/_{\circ}$ . If we take for the standard-deviation of our Gaussian  $\sqrt{npq-\frac{1}{12}}=2\cdot21171$ , we find that the odds in the first case are still only 35 to 1, but the percentages in the other two cases are 11·3 and 25·8.

It will be clear that near the centre of the curve—especially when we equalise the excess and defect of the Gaussian by taking equal ranges on both sides—it does not give bad percentages of frequency, but that it does not lend itself to the accurate determination of the range for reasonable working odds such as 50 to 1.

It will be noted that the total area in excess and defect of 2 and more = 23.782 + 26.503 = 50.285, or corresponds very nearly to the "probable error." Actually the Gaussians with standard deviations of 2.23047 and 2.21171 give probable errors of 1.504 and 1.492 respectively, so that the Gaussian with 1.5 as the probable error is very nearly accurate.

Table II gives the Poisson-Exponential; it will enable the reader to appreciate the range of probable variation in small frequencies. Thus we realise that in  $37 \,^{\circ}/_{\circ}$  of cases in which the true frequency is 1, the cell will be found empty; in 13.5 per cent. of cases it will be empty when the actual frequency is 2, and in  $5 \,^{\circ}/_{\circ}$  of cases when the frequency is 3 and in  $1.8 \,^{\circ}/_{\circ}$  when the frequency is 4. These results indicate how rash it is to assume that a sample 4-fold table with one zero quadrant signifies perfect dependence or association in the attributes of the material sampled. The second line below gives the percentages of cases that 0 would appear in a cell when the actual number to be expected is that in the first line calculated from Table II on the usual theory of a priori probabilities:

Actual	0	1	2	3	4	5	6	7	8	9 & over
Percentage	63.21	23.25	8.55	3.15	1.16	0.43	0.16	0.06	0.02	0.01

TABLE II.

Table of Poisson-Exponential for Cell Frequencies 1 to 30.

Cell Frequencies

	x	1	2	3	4	5	6	7	8	9	10
Per cent occurrence of values differing by $x$ or more in defect from Actual.	22 21 20 19 18 17 16 15 14 13 12 11 10 9 8 7 6 5 4 3 2 1	36.788	13·534 40·601	4:979 19:915 42:319	1·832 9·158 23·810 43·347	·674 4·043 12·465 26·503 44·049	248 1·735 6·197 15·120 28·506 44·568	·091 ·730 2·964 8·177 17·299 30·071 44·971	·034 ·302 1·375 4·238 9·963 19·124 31·337 45·296	·012 ·123 ·623 2·123 5·496 11·569 20·678 32·390 45·565	.005 .050 .277 1.033 2.925 6.708 13.014 22.022 33.282 45.793
	Actual	36.788	27.067	22:404	19:537	17:547	16.062	14.900	13.959	13:176	12:511
Per cent, occurrence of values differing by $x$ or more in excess from Actual.	1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28	26·424 8·030 1·899 ·366 ·059 ·008 ·001 ·000	32·332 14·288 5·265 1·656 ·453 ·110 ·024 ·005 ·001 ·000	35·277 18·474 8·392 3·351 1·191 ·380 ·110 ·029 ·007 ·002 ·000	37·116 21·487 11·067 5·113 2·136 ·813 ·284 ·092 ·027 ·008 ·002 ·001 ·000	38·404 23·782 13·337 6·809 3·183 1·370 ·545 ·202 ·070 ·023 ·007 ·002 ·001 ·000	39·370 25·602 15·276 8·392 4·262 2·009 ·883 ·363 ·140 ·051 ·006 ·002 ·001 ·000	40·129 27·091 16·950 9·852 5·335 2·700 1·281 ·572 ·241 ·096 ·036 ·013 ·005 ·002 ·001 ·000	40·745 28·338 18·411 11·192 6·380 3·418 1·726 ·823 ·372 ·159 ·065 ·025 ·009 ·003 ·001 ·000 — — — — — — — — — — — — — — — — —	41·259 29·401 19·699 12·422 7·385 4·146 2·203 1·110 ·532 2·42 ·105 ·044 ·017 ·007 ·002 ·001 ·000	41 ·696 30 ·323 20 ·845 13 ·554 8 ·346 4 ·875 2 ·705 1 ·428 ·719 ·346 ·160 ·071 ·030 ·013 ·006 ·002 ·001 ·000

# TABLE II—(continued).

### Cell Frequencies

***************************************	x	11	12.	13	14	15	16	17	18	, 19	20
Per cent. occurrence of values differing by $x$ or more in defect from Actual.	22 21 20 19 18 17 16 15 14 13 12 11 10 9 8	·002 ·020 ·121 ·492 1·510	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	·000 ·001 ·009 ·047 ·181 ·553 1·423 3·162	- 000 ·001 ·004 ·021 ·086 ·279 ·763 1·800 3·745		· ·000 ·001 ·004 ·018 ·067 ·206 ·543 1·260 2·612 4·912			
Per cent. oc	6 5 4 3 2 1	3·752 7·861 14·319 23·198 34·051 45·989	4·582 8·950 15·503 24·239 34·723 46·150	5·403 9·976 16·581 25·168 35·317 46·311	6·206 10·940 17·568 26·004 35·846 46·445	6:985 11:846 18:475 26:761 36:322 46:565	7·740 12·699 19·312 27·451 36·753 46·674	8·467 13·502 20·087 28·084 37·146 46·774	9·167 14·260 20·808 28·665 37·505 46·865	9·840 14·975 21·479 29·203 37·836 46·948	10·486 15·651 22·107 29·703 38·142 47·026
	Actual	11.938	11.437	10.994	10.599	10.244	9.922	9.629	9.360	9.112	8.884
Per cent. occurrence of values differing by $\beta$ or more in excess from Actual.	1 2 3 4 5 6 6 7 8 8 9 10 11 12 13 114 15 16 17 18 19 20 21 22 23 24 25 26 27	42:073 31:130 21:871 14:596 9:261 5:593 3:219 1:769 929 467 9225 104 047 020 008 003 001 000	42:404 31:846 22:798 15:559 10:129 6:297 3:742 2:128 1:160 607 :305 :148 :069 :031 :014 :006 :002 :000	42·695 32·486 23·639 16·450 10·953 6·983 4·266 2·501 1·407 ·762 ·396 ·201 ·009 ·004 ·002 ·001 ·000	42·956 33·064 24·408 17·280 11·736 7·650 4·791 2·884 1·671 ·933 ·502 ·261 ·131 ·063 ·030 ·013 ·006 ·002 ·001 ·000 ·000 ·000 ·000 ·000 ·000	43·191 33·588 25·114 18·053 12·478 8·297 5·311 3·275 1·947 1·117 ·619 ·331 ·172 ·086 ·042 ·020 ·009 ·004 ·002 ·001 ·000 —	43·404 34·066 25·765 18·776 13·184 8·923 5·825 3·669 2·232 1·312 ·746 ·411 ·219 ·114 ·057 ·028 ·014 ·006 ·003 ·002 ·001 ·000 — — —	43·597 34·503 26·367 19·451 13·852 9·526 6·329 4·064 2·523 1·516 ·882 ·497 ·272 ·144 ·074 ·036 ·017 ·008 ·003 ·002 ·001 ·000	43·776 34·909 26·928 20·088 14·491 10·111 6·826 4·461 2·824 1·732 1·030 ·595 ·333 ·182 ·096 ·050 ·025 ·012 ·006 ·003 ·002 ·001 ·000 — — —	43·939 35·283 27·451 20·686 15·099 10·675 7·313 4·856 3·127 1·954 1·185 ·699 ·400 ·223 ·121 ·064 ·033 ·017 ·008 ·002 ·001 ·000 —————————————————————————————	44·091 35·630 27·939 21·251 15·677 11·219 7·789 5·248 3·433 2·182 1·348 ·809 ·473 ·269 ·149 ·081 ·042 ·022 ·011 ·005 ·003 ·001 ·000 —
Per	27 28					_		_			_

# TABLE II—(continued).

# Cell Frequencies

	x	21	22	23	24	25	26	27	28	29	30	
											.000	
or	22						_	-000			.000	
0 2	21		_			.000	-000	.000°	.000	.000	.001	
2	20			-000	•000	000	.000	.001	1000	.001	·002	
رَمُ	19	-000		.000	.000	.001	.001	·002	.003	.004	·006	
00 :	18	·000 ·001	·000 ·002	·001 ·003	·001 ·005	·002 ·008	·004 ·011	*006 *016	009	·012 ·031	·017 ·041	
eri	17						110			1051	2002	
iffi etr	16 15	·003 ·012	006	·010 ·030	·015 ·043	·022 ·059	·031 ·078	·043 ·102	·056 ·129	·073 ·160	092	
A	14	.039	.058	.081	109	.142	180	.224	273	328	199	
E E	13	·111	150	198	252	314	384	460	•543	632	·387 ·727	
arl fro	12	-277	355	•443	.540	647	.762	*884	1.014	1.151	1.293	
f v	11	.625	.763	912	1.072	1.240	1.417	1.601	1.791	1.987	2.187	
fe o	10	1.290	1.512	1.743	1.983	1·240 2·229	2.482	2.739	3.000	3.263	3.528	
de	9	2.455	2.778	3.107	3.440	3.775	4.111	4.446	4.781	5.114	5.444	
rer	8	4.336	4.769	5.200	5.626	6.048	6.463	6.872	7.274	7.669	8.057	
ur.	7	7.157	7.689	8.208	8.713	9.204	9.682	10.147	10.599	11.038	11.465	
Per cent, occurrence of values differing by $x$ more in defect from Actual.	6	11.107	11.704	12.277	12.827	13.358	13.867	14.357	14.830	15.285	15.724	
, i	5	16.292	16.900	17.477	18.025	18.549	19.048	19.525	19.981	20.417	20.836	
l tr		22.696	23.250	23.771	24.263	24.730	25.172	25.591	25.990	26:371	26.734	
Ö	3	30.168	30.603	31.010	31:391	31.753	32.094	32.416	32.721	33.011	33.287	
er	2	38.426	38.691	38.938	39.168	39.387	39.593	39.786	39.970	40 143	40.308	
1	1	47.097	47.164	47.226	47.283	47:340	47:392	47.440	47:486	47.530	47.572	
	Actual	8.671	8.473	8.288	8.115	7.952	7.799	7.654	7.517	7:387	7.264	
140	1	44.232	44.363	44.485	44.603	44.708	44.810	44.906	44.997	45.083	45.165	
x or more in excess	2	35.955	36.258	36.542	36.812	37.062	37.299	37.525	37.739	37.942	38.135	
XC	3	28:397	28.828	29.235	29.620	29.982	30.326	30.653	30.965	31 262	31.546	
1 e		21.785	22.290	22.770	23.227	23.660	24.074	24.469	24.847	25.208	25.555	
-E	5	16.230	16.758	17.264	17.748	18.211	18.655	19.083	19.493	19.888	20.269	
) <b>r</b> e	6	11.744	12.251	12.740	13.213	13.669	14.110	14.538	14.951	15:351	15.738	
ă	7	8.254	8.709	9.153	9.585	10.007	10.418	10.819	11.210	11.591	11.962	
or.	8	5.637	6.022	6.402	6.777	7.146	7.509	7.866	8.218	8.562	8.901	
x	9	3.742	4.052	4.362	4.670	4.978	5.284	5.588	5.890	6.188	6.484	
yc	10	2.415	2.654	2.895	3.138	3.385	3.632	3.880	4.129	4.377	4.625	
5.0	11	1.517	1.692	1.873	2.057	2.246	2.438	2.633	2.831	3.030	3.230	
rin al.	12	.927	1.051	1.181	1.315	1.456	1.599	1.747	1.899	2.053	2.210	
differin Actual.	13	*552	637	.727	*821	921	1.025	1.134	1.247	1.362	1.481	
dii	14	320	376	437	*500	:570	643	.720	.801	*885	.973	
n es	15	.181	.217	256	298	*345	394	.448	.504	.564	626	
ralues from	16	100	122	147	173	*204	237	.272	.311	*352	395	
Va E	17 18	.054	·067 ·036	·082 ·045	·098 ·055	118	.139	162	188	215	245	
of	19	·028 ·015	036	045	.030	·067 ·037	·080 ·045	*095 *054	·111 ·065	·129 ·076	·149 ·089	
Ge	20	.007	.010	013	016	037	045	'031	.065	.044	089	
en	21	.004	.005	.007	.009	020	023	031	037	025	030	
E E	22	.004	.003	.004	005	.006	.007	.009	021	023	.017	
cc	23	.001	.001	*002	.003	.003	.004	'005	.006	.007	.010	
ŏ	24	.001	.001	·001	.002	.002	.002	.003	-003	.004	.006	
nt.	25	.000	.000	.001	.001	.001	.001	.001	.002	.002	.003	
Ce	26		_	.000	.000	.000	.001	.001	.001	.001	.002	
Per cent, occurrence of values differing by from Actual.	27			_	_		.000	.000	.000	.000	.001	
٦	28					_				_	.000	
	1			1					1			

# PART II. CRITICISMS OF PREVIOUS APPLICATIONS OF POISSON'S LAW OF SMALL NUMBERS.

(7) We now turn to the illustrations which various authors have given of the Law of Small Numbers.

"Student's" Cases. We take first the series given by "Student" in his memoir on counting with a Haemacytometer\*. They are of special importance because the series at first appear of fairly adequate size, namely consisting of 400 individuals, and further we should anticipate that the Law of Small Numbers would hold in his cases. He obtains better fits with the binomial than with the exponential but, as he remarks, he has one more constant at his disposal. On the other hand, if the exponential be a true approximation, the binomial ought to come out with a large n and a small but positive q. "Student" finds for his four series:

I. 
$$400 \times (1.1893 - .1893)^{-3.6054}$$
.  
II.  $400 \times (.97051 + .02949)^{46.2084}$   
III.  $400 \times (1.0889 - .0889)^{-20.2473}$ .

IV. 
$$400 \times (.9525 + .0475)^{98.5263}$$
.

II. and IV. may, perhaps, be held fairly to satisfy the conditions, although it is not certain if 46 is to be considered a large n or 05 a very small q.

I. and III. fail to satisfy the conditions at all, unless the probable errors of q and n are such that q might really be a small positive quantity and n really large and positive. The following are the values for the four series of n and q and their probable errors:

I. 
$$q = -3.6054 \pm 3.6054 \pm 1.2209$$
.  
II.  $q = +3.295 \pm 0.0457$ ,  $n = 46.2084 \pm 71.7373$ .  
III.  $q = -3.889 \pm 0.0534$ ,  $n = -20.2473 \pm 12.1165$ .  
IV.  $q = +3.0475 \pm 0.0452$ ,  $n = 98.5263 \pm 93.7494$ .

Now while these results are very satisfactory for II. and IV., they are not wholly conclusive for I. and III. We can approach the matter from another standpoint; the probable error of q for p=1 is

$$\cdot 67449 \frac{1}{\sqrt{N}} \sqrt{2} = \cdot 67449 \times \cdot 0707$$

in "Student's" cases. Thus the deviation of q from q a very small quantity is for I. 268 times the S. D., and for III. 126 times the S. D. Since q may be either positive or negative, we may reasonably apply the probability tables and the odds against deviations occurring as great as these are in one trial about 250 to 1 and 9 to 1 respectively. Hence in four trials we should still have large odds against their combined appearance.

<sup>\*</sup> Biometrika, Vol. v. p. 356.

We have said that the results for II. and IV. are fairly satisfactory, *i.e.* we mean that they are consistent with q being small and positive and n being large; but of course they are also consistent with q being negative and n being small and negative.

It will be obvious from these results for "Student's" data that it is extremely difficult to test the legitimacy of the hypothesis on which the "Law of Small Numbers" is based. In none of the cases dealt with by Bortkewitsch, much less in those dealt with by Mortara, are the populations (N) anything like as extensive as those considered by "Student." But populations of even 400 give, as we see, too large values of the probable errors of q and n for us to be certain of our conclusions.

- (8) Bortkewitsch's Cases. Taking Bortkewitsch next, he deals with the following cases:
  - I. Suicides of Children in Prussia for 25 years: (a) Boys, (b) Girls, 25 cases.
- II. Suicides of Women in eight German States for 14 years: 112 cases or 8 subseries of 14.
- III. Accidental Deaths in 11 Trade Societies in 9 years: 99 cases, or 11 subseries of 9.
- IV. Deaths from the Kick of a Horse in 14 Prussian Army Corps for 20 years: 280, or, as Bortkewitsch, 200 cases.

It will be noted at once that Bortkewitsch's populations (N) are far too small for any effective determination of the legitimacy of his application of Poisson's formula to his data.

We take his cases in order:

I. (a) Suicides of Boys.

TABLE III.

Number of Suicides	0	1	2	3	4	5	6	7 and over
Number of Years	4	8	5	3	4	0	1	0

The binomial is:

$$25 \left[1.2033 - .2033\right]^{-9.6425}$$

Mean 1.9600 and  $\mu_2 = 3.2584$ .

We have

$$q = -2033 \pm 2421$$
,  $n = -9.6425 \pm 10.9416$ .

If q were really zero its probable error would be  $\pm$  1908. Clearly 25 cases are wholly inadequate to test the legitimacy of applying the Poisson-Exponential to the frequency\*. But to what extent is the reader made conscious by Bortkewitsch that his cases fail entirely to demonstrate the legitimacy of applying his hypotheses?

<sup>\*</sup> The  $\chi^2$  for the binomial is 2.379 and for the exponential 2.836, showing a somewhat better result for the binomial.

#### I. (b) Suicides of Girls.

TABLE IV.

Number of Suicides		0	1	2	3
Number of Years	•••	15	9	1	-0

The binomial is:

$$25 \left[ .7418 + .2582 \right]^{1.7041}$$

Mean =  $\cdot 4400$  and  $\mu_2 = \cdot 3264$ .

We find

$$q = .2582 \pm .1012$$
,  $n = 1.7041 \pm .7850$ .

As in the case of the boys' suicides, if q were practically zero its probable error would be  $\pm$  '1908, and there is nothing in this result again to justify us in asserting that q is indefinitely small and n indefinitely large.

Actually we have:

TABLE V.

Number of Suicides per Year.

	0	1	2	3
Actual	15	9	1	0
Bortkewitsch $\ldots$ Binomial $(a)$ $\ldots$ Binomial $(b)$ $\ldots$	16·1 15·0 15·2	7·1 8·9 8·7	1·8 1·1 1·1	

(a) is the binomial considered above, (b) is the binomial obtained by taking n a whole number = 2, and q = mean/2 = .22, i.e.  $25 (.78 + .22)^2$ .

It is clear that either (a) or (b) gives better results than the Poisson-Exponential. Applying the test of goodness to fit, we have

$$\chi^2 = .007$$
 for the binomial (a),  
 $\chi^2 = .610$  for Bortkewitsch's solution.

Both give P > 60 but the first is much better than the second.

If both boys and girls are taken together, we find the binomial

$$25 (.9333 + .0667)^{36}$$
.

This is the nearest approach to a small q and big n we have so far found—i.e. the nearest approach so far to an exponential, but it is reached by a process, i.e. that of adding together two series of entirely different means and variabilities in a manner which cannot be justified, for Bortkewitsch's hypothesis depends essentially on the homogeneity of his material. Even here the fit of the point binomial is slightly better than that of the exponential.

II. Suicides of Women in Eight German States. Bortkewitsch gives the following table:

TABLE VI.

State		1	Numb	er of	Suicid	les of	Wom	en pe	r Yea	r		Totals
State	0	1	2	3	4	5	6	7	8	9	10	Lotais
(a) Schaumburg-Lippe (b) Waldeck (c) Lübeck (d) Reuss ä. L (e) Lippe (f) Schwarzburg-Rudolstadt (g) Mecklenburg-Strelitz (h) Schwarzburg-Sonderhausen	4 1 1 1 2 -	4 4 3 3 1 1	$\begin{bmatrix} 2 \\ 3 \\ 2 \\ 3 \\ 1 \\ - \\ 2 \\ 4 \end{bmatrix}$	4 4 4 3 2 2 1	$\begin{bmatrix} - \\ 1 \\ 3 \\ 2 \\ 3 \\ - \\ 4 \\ 2 \end{bmatrix}$	1 1 1 1 5 -	- 1 2 3 1 1	2			1 2	14 14 14 14 14 14 14
Totals	9	19	17	20	15	11	8	2	3	5	3	112

The resulting binomials are:

- (a)  $14(.9714 + .0286)^{50.0024}$
- (b)  $14(.8571 + .1429)^{15.4996}$ ,
- (c)  $14(.5819 + .4181)^{6.1503}$
- (d)  $14(1.0058 .0058)^{-456.2944}$
- (e)  $14(1.3929 .3929)^{-7.2727}$ ,
- (f) 14 (  $\cdot 6071 + \cdot 3929$ )<sup>13'0909</sup>,
- (g) 14  $(1.5792 .5792)^{-9.1267}$
- (h)  $14(1.6609 .6609)^{-8.5376}$

Thus it will be seen that of the eight binomials only four have a positive q. and of these only one can be said to have a very small q, and even in this case the n is not indefinitely large. Of the four negative binomials three have quite substantial q's, and the fourth with its small negative q corresponds most closely to the Poisson-Exponential. The probable error of q for q = 0 is  $\pm .2549$ . number, 14, of cases taken is therefore wholly inadequate to test whether the Poisson-Exponential may be applied to these data. The mean value of q is negative and  $= -.0820 \pm .0901$ , and the standard deviation of  $q = .3928 \pm .0637$ , which are within the limits of random sampling of q = 0 with a standard deviation We shall return to a different manner of considering the point later. At present we wish only to indicate that the hypothesis is that q is a very small positive quantity and that data which give q a standard deviation of 3928, or in the next example of 4714 are really inadequate to test such a hypothesis; for in the resulting binomials q may easily lie anywhere between  $+ \cdot 8$  and  $- \cdot 8$ , and it is not possible to demonstrate that its real value is practically an exceeding small positive quantity.

III. Accidental Deaths in 11 Trade Societies. Bortkewitsch provides data from which the following table is deduced:

TABLE VII.

Index Number		Accidental Deaths													Totals	
of Society	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	
13 14 12 20 23 27 29 41 40		2 1 - 4 - 1 1	3 1 - 3 - 2	$\begin{bmatrix} -2 \\ 3 \\ 1 \\ 1 \\ 2 \\ 1 \\ 1 \end{bmatrix}$	1 1 2 2 1 3 1	1 1 1 2 1 - 2 1 1		1 - - 1 2 1	3 - - 1 - 2 1				  -  -  -  -  -  -  -  -  -		1	9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9
40 42 55	<u> </u>	_	2	1	1	3	1	1	1	_	_	_	_	_	_	9
Totals	5	9	14	13	14	16	7	7	8	2	1	1	1	-	1	99

The resulting binomials are:

- $(13) \quad 9 \ ( \ ^{\cdot}4914 + \ ^{\cdot}5086)^{_{15},_{5108}},$
- (14) 9 (  $\cdot 6184 + \cdot 3816$ )<sup>6·6962</sup>,
- $(12) \quad 9 \ (1.9227 .9227)^{-2.7696}$
- $(20) \quad 9 \ (1.1282 1282)^{-33.8000}$
- (23) 9  $(.9921 + .0079)^{784.0502}$
- (27) 9 (  $.5229 + .4771)^{3.9589}$ ,
- $(29) \quad 9 \ (1.4130 4130)^{-14.2589},$
- $(41) \quad 9 \ ( \ \cdot 8454 + \ \cdot 1546)^{33^{\cdot \cdot 0626}},$
- $(40) \circ 9 (2.0342 1.0342)^{-2.7934}$
- (42) 9 (  $\cdot 9322 + \cdot 0678$ )<sup>67·2397</sup>,
- (55) 9 (  $\cdot 6154 + \cdot 3846$ )<sup>11'2667</sup>.

Of these eleven binomials seven have a positive q; only one of these (23) actually corresponds to a really small q and large n, although a second, (42), approximates to this condition. In the five other cases the q's are quite substantial; in (13) the q is larger than p. Of the four negative q's none can be said to be so small and the n so large as to suggest that they really correspond to the Poisson-Exponential. The probable error of q for q=0 is, however,  $\pm$  3180, and thus for such small series, no test whatever can be really reached of the legitimacy of applying the Poisson-Exponential to such data. We may note, indeed, that seven of the eleven values of q exceed the probable error and two of these are more than three times the probable error. We should only expect two negative values of q as great or greater than 9227 in 80 trials, whereas two have occurred in 9 trials,

so that the odds are considerably against such an experience. The mean value of q is  $-0469 \pm 0959$  and the standard deviation of q is  $05127 \pm 0678$ , both results compatible with q indefinitely small and a standard deviation = 04714. The main problem, however, of the legitimacy of applying the Poisson-Exponential to such series cannot be answered by data involving only total frequencies of 9 to 14 cases in the individual series.

Bortkewitsch examines the matter from another standpoint. He clubs the results given for each application of the Poisson-Exponential together and examines the observed totals against the sums of the calculated totals. Thus calculating the 11 Poisson-Exponential series\* and adding them together Bortkewitsch finds for observed and calculated deaths:

TABLE VIII.

Accidental Deaths in 11 Trade-Societies.

Number of Deaths	0	1	2	3	4	5	6	7	8	9	10	11	12	13 & over	Totals
Observed Frequencies Sums of 11 Exponentials	5 3·7	9.6	14 13·9	13 15·2	14 14·3	16 12·3	7 9·8	7 7·3	8 5·8	2 3·3	1 2:0	1 1·2	1 0.7	1 0.6	99 99
Single Binomial	3.8	9.5	13.9	15.6	14.8	12.4	9.6	6.9	4.8	3.1	2.0	1.2	0.7	0.7	99

If we attempt to fit a single binomial to the observed line of totals, we obtain:

$$m = 4.3636, \quad \sigma^2 = 7.5849$$

leading to the negative binomial:

$$99(1.7382 - .7382)^{-5.9111}$$

$$q = -.7382 \pm .1829 +, \quad n = -.5.9111 \pm .1391,$$

or the constants are significantly substantial with regard to their probable errors.

The resulting frequencies are given in the last line of the table above. The reader

\* The values of the means and standard deviations for the eleven societies are:

	m	σ		m	σ	1	m	σ	
13	7.889	1.969	23	6.222	2.485	40	2.889	2.424	
14	2.556	1.343	27	1.889	0.994	42	4.556	2.061	;
12	2.556	2.217	29	5.889	2.885	55	4.333	1.633	
20	4.333	2.211	41	5.111	2.079				1

All these means are less than 10, which is the limit reached by Bortkewitsch's Tables for the Poisson-Exponential. Bortkewitsch says he has taken the societies for which "the statistics indicated the smallest numbers of such accidents." This is not very clear. It is certain that a society with a mean number of accidents = 100, if it consisted of 200,000 members, would be more suitable for application of the exponential, than one with a mean of 8 if it only contained 10,000 members. Both Bortkewitsch and Mortara confine their results to means less than 10, and seem to indicate that "smallness" has been determined by the absolute frequencies, but clearly it is relative frequency with which we have to deal. The use of such a term as Das Gesetz der kleinen Zahlen for the Poisson-Exponential seems open to serious objection, if it be associated with "m" an absolutely small number, and not with smallness of "q."

<sup>†</sup> For q=0, the probable error would be  $\pm .0959$  and accordingly q is very divergent from the Poisson-Exponential value of zero.

will be surprised to see how closely the single negative binomial determined by two constants gives the same result as the sum of the eleven Poisson-Exponentials determined by eleven constants, no one of which is really of any significance for its own exponential\*. If we apply the condition for "goodness of fit,"  $\chi^2 = 5.83$  for the single binomial and  $\chi^2 = 5.88$  for the sum of the eleven Poisson exponentials, leading to P = 950 and P = 951 respectively, or the fit with a single negative binomial is slightly better than that with eleven exponentials. The two constants are significant, the eleven constants have no real significance for their individual series, as is demonstrated by the fact that the binomials for these series do not approximate to the Poisson-Exponential type.

We may now consider the previous case of suicides of women from the same standpoint†. The following are the data as given by Bortkewitsch:

TABLE IX.
Suicides of Women in Eight German States.

Number of Suicides	0	1	2	3	4	5	G	7	8	9	10 & over	Totals
Observed Frequencies Sum of 8 Exponentials	9° 8°0	19 16·9	17 20:3	20 18·7	15 15·1	11 11·4	8 8·3	2 5·6	3.6	5 2·1	3 2·0	112 112
Single Binomial	12.6	18.4	18.8	16.4	13.2	9.9	7.2	5.1	3.5	2.4	4.5	112

For the single binomial we have:

$$m = 3.4732, \quad \sigma^2 = 8.2312,$$

leading to:

$$112(2.3699 - 1.3699)^{-2.5354}$$

$$q = -1.3699 \pm .1490$$
,  $n = -2.5354 \pm .3076$ .

If q were very small its probable error would be  $\pm .0901$ . The values of q and n are quite significant, q is large and negative and n is small and negative. The resulting frequencies are given in the last line of the table as "Single Binomial." Turning now to the test of "goodness of fit," we have for the sum of the 8 exponentials  $\chi^2 = 7.957$ , and for the single binomial  $\chi^2 = 7.740$ , leading to P = .633

\* If the reader will turn to the first footnote on p. 53 he will note that for *nine* cases, the standard deviations of the means  $(\sigma/\sqrt{9})$  are roughly about '7 or errors of  $\pm 1$  to  $\pm 1.5$  may easily occur in the means. Hence with the possible exception of (13) and (27) the *m*'s have not significant differences, and are not typical of the individual societies.

† The values of the means and standard deviations are:

	m	σ		m	σ	
Schaumburg-Lippe	1.429	1.178	Lippe	2.857	1.995	
Waldeck	2.214	1.378	Schwarzburg-Rudolstadt	5.143	1.767	
Lübeck	2.571	1.223	Mecklenburg-Strelitz	5.286	2.889	
Reuss ä. L	2.643	1.631	Schwarzburg-Sonderhausen	5.642	3.061	

The standard deviation of the mean is here  $\sigma/\sqrt{14}$ , or, say, 5. Thus errors of 1 might easily occur in the values of m. There are probably significant differences between the first five and the last three states, but not between the first five among themselves or the last three among themselves. Thus the Poisson-Exponentials, if correct in theory, are not significant for the individual states.

and '654 respectively. Thus again the single binomial with only two constants give a fit slightly better, than the sum of eight exponentials with eight constants.

Bortkewitsch looking at the observed frequencies and the sum of 8 or 11 exponentials—without using any satisfactory test for "goodness of fit"—assumes that the coincidence is so good as to justify his hypothesis. But a better fit can be obtained with two instead of 8 or 11 constants by simply using a negative binomial. We must note here that Bortkewitsch is using the final coincidence merely as justification of the Poisson-Exponential; the total frequency is not describable in terms of the 8 or 11 constants as it is in terms of the two, for these eight constants are not really significant for his individual eleven trade societies or for the suicides in the individual eight states. If he wants to describe the total, he has no constants by which he can do it. If, on the other hand, he wishes to describe what has occurred in the individual societies or states, we have seen that their binomials differ very widely from Poisson-Exponentials. If, lastly, no stress be laid on the individual cases as having too large probable errors, but only on the general coincidence with total frequencies, then the same coincidence would justify us in using a single binomial with two constants only\*. It appears to us that to properly test the Poisson-Exponential, we need not 9 or 14 instances in the individual case, but several hundred instances,—more, indeed, than "Student" has taken—and that no proof of the "Law of Small Numbers" can be obtained on data such as those of Bortkewitsch or Mortara.

IV. Deaths from the Kick of a Horse in Prussian Army Corps, omitting four Corps with Bortkewitsch.

Here the results are:

TABLE X.

Number of Deaths	0	1	2	3	4	Totals
Number of Corps	109	65	22	3	1	200

Whence:

$$m = .61, \quad \mu_2 = .6079$$

and the binomial is:

$$200(996,557 + 003,443)^{177,17107}$$
.

This is the first of Bortkewitsch's illustrations for which his hypothesis that q is small and n large is really justified by his data. For:

$$q = .0034 \pm .0670,$$
  
 $n = 177.1711 \pm 3449.103.$ 

The probable error of q for q really zero is  $\pm 0674$ .

<sup>\*</sup> Of course immensely better general total fits are obtained by using the sums of the actual 8 or 11 binomials than by the Poisson-Exponential sum or the single binomial, but the results in that case involve 16 or 22 non-significant constants.

The actual results as given by the binomial and the Poisson-Exponential are:

#### TABLE XI.

Number of Deat	hs	0	1	2	3	4 and over
Observed		109	65	22	3	1
Binomial		108.6	66.4	20.2	4.1	0.7
Exponential		108.7	66.3	20.2	4.1	0.7

Actually if we work to two decimal places in the frequencies we have  $\chi^2 = .61$  for both binomial and exponential, or the goodness of fit is practically identical.

In this case it seemed worth discussing the binomial fit more at length. Taking the moment coefficients about the mean we have:

- (i) Mean = nq = .6100.
- (ii)  $\mu_2 = npq = .6079$ .
- (iii)  $\mu_3 = npq (p q) = .590,562.$
- (iv)  $\mu_4 = npq (1 + 3npq 6pq) = 1.643,373.$

We have already discussed the binomial from (i) and (ii), giving  $\chi^2$  for goodness of fit = 6096. Using (ii) and (iii) we have for the binomial

$$200 (.985,739 + .014,261)^{43.24351},$$

giving

$$\chi^2 = .665.$$

Using (iii) and (iv) we have:

$$200(.979,524 + .020,057)^{30.3090}$$

giving

$$\chi^2 = .707.$$

Putting:

$$\beta_2 = \mu_4/\mu_2^2$$
 and  $\beta_1 = \mu_3^2/\mu_2^3$ ,

we have:

$$\beta_2 - 3 = (1 - 6pq)/npq$$
,  $\beta_1 = (1 - 4pq)/npq$ ,

and working from  $\beta_1$  and  $\beta_2$  we find:

$$200(.969,150 + .030,850)^{18.9645}$$

and in this case

$$\chi^2 = 1.1286.$$

This of course does not give a bad fit, but it is clear that working from the lowest moment coefficients, as we might anticipate, gives the best results.

But if q be the chance of death from the kick of a horse, and n the number of men in an army corps, then the binomial should be

$$200 (p+q)^n$$
.

Now it is obvious that none of the binomials give, by their value of n any approach to the real number of men in an army corps. If we start with the

number of men n in an army corps as  $50,000^*$ , we have nq = 61 and q = 000,0122, thus reaching the binomial

$$200 (.999,9878 + .000,0122)^{50,000}$$

giving as compared against Bortkewitsch:

	Binomial	Bortkewitsch
0	108.6876	108.6703
1	66.3002	66.2889
2	20.2213	20.2181
3	4.1115	4.1110
4 and over	·7035	.7034
and $\chi^2 =$	$\cdot 608,298$	608,318

or, the slight advantage to the binomial exists but is of no significance.

Now it seems to us that in this case the use of the exponential is justified for the total frequencies, but as far as describing those frequencies is concerned, it gives no better result than the binomial. But as in the other five of Bortkewitsch's cases the Exponential is not justified by the individual series themselves †.

It is perfectly true that the exponential has a definite theory behind it, and is interpretable in terms of that theory, i.e. we must suppose the probability of an occurrence very small and the chance of its repetition absolutely identical. But is the second of these conditions ever likely to be demonstrable a priori, or must

<sup>†</sup> To illustrate the idleness of the application of the Poisson-Exponential even to these data for the Prussian Army Corps, we give here the binomials for the whole of the 14 corps.

Index Number	
$of\ Corps$	Binomial
G	$20(.95 + .05)^{16.0000}$
I	$20(1.325325)^{-2.4615}$
H	$20(1.56675667)^{-1.0588}$
III .	$20(\cdot 9 + \cdot 1)^{6 \cdot 0000}$
IV ·	$20 \cdot (6 + 4)^{1.0000}$
V	$20(.6318 + .3682)^{1.4938}$
VI	$20 (1.09120912)^{-9.3202}$
VII	$20 (9+1)^{6.0000}$
VIII	$20(.65 + .35)^{1.0000}$
IX	$20(.8115 + .1885)^{3.4483}$
X	$20(1.0505)^{-15.0000}$
XI	$20(1.1111)^{-11.3636}$
XIV	$20(1.0505)^{-24.0000}$
XV .	$20(1\cdot 1 - \cdot 1)^{-4\cdot 0000}$

One seeks in vain through these binomials for any approach to q very small and positive and n very large and positive. In no case does n approach the number of men in an army corps, say 50,000, or q equal the chance of a death from the kick of a horse, say, 0000122! It seems impossible by clubbing such equations together to give any satisfactory proof that the Poisson-Exponential really does apply to individual cases. In the 20 years involved, there were doubtless great changes in both the training and the personnel of each army corps, and the results obtained may be just as much due to such causes as to the errors of small samples.

<sup>\*</sup> This supposes that every man in the army corps is equally liable to death from the kick of a horse; of course a very arbitrary assumption.

not we a posteriori demonstrate it from the data themselves? Child suicide may be influenced by example, by environmental conditions in different districts, possibly even by meteorological conditions in different years. Again, even in different army corps the conditions may be far from uniform, the spirit of the corps, the teaching with regard to the handling of horses, the experience of past life according to whether the corps is raised in town or rural districts may all tell. Even Bortkewitsch before he gets his best fit removes four corps or 80 observations from his data. We do not criticise this removal, but even unremoved he says the fit of theory with experience leaves "wie man sieht, nichts zu wünschen übrig" (p. 25). But the binomial is before removal:

#### $280 (1.085,714 - .085,714)^{-8.166,694}$

in which q is not very small and is negative, and n is not very large and is not positive. It is true that the probable error of q for q insignificant is in this case  $\pm$  0570, but this only shows that the data were insufficient in quantity to determine whether the exponential could be applied or not.

#### (9) Mortara's Cases.

Mortara\* in an interesting paper has realised the possibility of repetitions not being independent and has discussed a constant Q', by which he proposes to test such influence. This quantity Q' should be unity, if the Bortkewitschian hypothesis can be applied. He then takes 16 or 17 districts with records of 10 years, and calculates the mean number of deaths from some special cause per year, say, for each district for those years. If this mean number exceeds 10, he casts out that district, presumably on the ground either (i) that such a number is no longer small, or (ii) that it differentiates the district from those with lower numbers. Thus Bologna with 10.9 deaths by murder is excluded and Bergamo with 8.4 is included, although Q'=1 for both. Bologna with 7.1 deaths from smallpox is included, but Pavia with 123 is excluded although the Q' of the former is 2.5 and that of the latter 1.7. What method should be employed in dealing with the frequency of the excluded districts which may amount to 50 °/ of all districts is not discussed. Having thus reduced his available districts, Mortara proceeds to apply the exponential to each individual district; he adds up the results for each district and compares his totals with the observed totals. It will thus be observed that he fits his exponential to ten observations, and then adds together five or more districts to get his totals. We can equally well apply this process by fitting a binomial to each 10 observations and then adding up such results. But it is quite clear that on the basis of ten observations, it is, owing to the large probable errors, wholly impossible to assert, whether a binomial of the kind required by the Bortkewitsch-Mortara hypothesis,—i.e. one of very small positive q and very large positive n—really is justified. We can illustrate this at once from Mortara's Tables (see his pp. 42 and 45) for deaths from Chronic Alcoholism. The

<sup>\* &</sup>quot;Sulle variazioni di frequenza di alcuni fenomeni demografici rari," Annali di Statistica, Serie v. Vol. IV. pp. 5—81. Roma, 1912.

observed numbers, and those deduced from the binomials are given in the accompanying table. At the foot are the observed totals, Mortara's exponential totals and the binomial totals.

TABLE XII. Deaths from Chronic Alcoholism.

	0	1_	2	3	4	5	6	7 .	8	9	10	11	12	13	14 & over	
Calabria	1 1·49 1·18	3 2.84 2.85	$\begin{array}{ c c c }\hline & 4 & \\ 2.70 & \\ 3.06 & \\ \end{array}$	1·71 1·91	2 ·81 ·76	·31 ·20	·10	.03	-01 -	_						Observed Mortara Binomial
Foggia	1 1.00 .96	$\begin{array}{c} 2 \\ 2 \cdot 30 \\ 2 \cdot 29 \end{array}$	2·65 2·70	2·03 2·08	2 1·17 1·18	1 •54 •53	 -21 -19	-07 -06	-02 -01	-01		_		   		O. M. B.
Siracusa	2 ·82 1·12	1 2.05 2.16	$\begin{array}{c} 3 \\ 2.56 \\ 2.33 \end{array}$	2·14 1·85	2 1·34 1·21	2 ·67 ·69	- ·28 ·35	- -10 -17	-03 -07	-01 -03	-01		—    -		_	O. M. B.
Potenza	2 ·41 ·78	1:30 1:61	2 2·09 1·95	2 2·23 1·80	1 1·78 1·41	1 1·14 ·98	1 ·61 ·63	1 ·28 ·38	·11 ·21	-04 ·12	·01 ·06	.03	.01	-01		O. M. B.
Catanzaro	1 ·15 ·88	1 ·63 1·35	3 1·32 1·46	1 1·85 1·36	1·95 1·17	1·63 ·95	$\begin{vmatrix} 1 \\ 1.14 \\ .75 \end{vmatrix}$	1 ·69 ·57	1 ·36 ·43	·17 ·31	·07 ·23	1 ·03 ·16	·01 ·12	- -08	$\frac{-}{\cdot_{17}}$	O. M. B.
Salerno	1 ·06 ·40	1 :31 :86	1 •79 1•18	1·35 1·31	$\begin{array}{c} 2 \\ 1.72 \\ 1.27 \end{array}$	1.75 1.14	1 1·49 ·95	1 1.09 .77	2 ·69 ·59	-39 •45	·20 ·33	1 ·09 ·24	·04 ·17	-02	-01 ·22	O. M. B.
Cosenza	2 ·06 ·43	 •29 •88	1 ·75 1·17	1·29 1·27	1 1·68 1·23	 1·75 1·10	3 1·51 ·93	1 1·12 ·75	- ·73 ·59	1 ·42 ·44	·22 ·33	·10 ·24	1 ·05 ·17	·02 ·13	-01 :33	O. M. B.
Bologna	·01 ·40	-06 ·76	3 ·21 ·97	1 :49 1:06	1 .88 1.05	1 1:24 :98	1 1·47 ·87	1·49 ·76	1:32 :64	1:04 :53	1 ·74 ·43	·48 ·35	 •28 •28	-15 ·21	2 ·14 ·71	O. M. B.
Totals	10 4 00 6 15	8 9.78 12.75	21 13·07 14·82	4 13:09 12:64	11 11:33 9:28	5 9:03 6:57	7 6:81 4:70	4 4·87 3·46	3 3·27 2·54	1 2.08 1.88	1 1·24 1·38	2 •70 1•02	1 ·38 ·75	-19 ·55	2 ·16 1·43	O. M. B.

The following are the binomials for the 8 districts out of 16 which Mortara has selected.

Reggio Calabria	$10(.7842 + .2158)^{+8.8049}$
Foggia	$10(.9609 + .0391)^{58.7769}$
Siracusa	$10(1.30003000)^{-8.3333}$
Potenza	$10(1.55005500)^{-5.8182}$
Catanzaro	$10(2.7524 - 1.7524)^{-2.3967}$
Salerno	$10(2.3510 - 1.3510)^{-3.7750}$
Cosenza	$10(2.5308 - 1.5308)^{-3.3970}$
Bologna	$10(3.3161 - 2.3161)^{-2.6769}$

Examining these we see that there are only two in which q and n are positive and only one in q is small and positive and n moderately large. The probable error of q for 10 observations on the assumption that n is very large and q very small is  $\pm$  3016 and is quite inconsistent with the last four districts being samples from exponentially distributed frequencies. The other four districts may or may not belong to such frequencies—the data are wholly inadequate to determine whether they do or not. Reggio Calabria and Foggia have the lowest Q's, i.e. 0.9 and 1.0. But that six districts out of an already selected eight give negative q and a seventh a relative large q and small n suggests the inapplicability of the hypothesis adopted. If we seek for "goodness of fit" of the totals, we find:

Binomial	Exponential
$\chi^2 = 25.12$	47.92
P =0336	.0000

Thus the odds against the binomial system are 28 to 1, but the odds against the exponential are enormous. It does not seem possible to justify the treatment of such data by the use of the Poisson-Exponential.

Let us turn to a second of Mortara's illustrations, that of deaths from small-pox. He rejects first six out of the 17 districts, the remaining ten are given in Table XIII. The districts give the following binomials:

Venezia	$10(.9500 + .0500)_{16}$
Bologna	$10( .9889 + .0111)^{81}$
Treviso	$10 (2.2000 - 1.2000)^{8333}$
Pavia	10 ( 1.80008000)-1.2000
Cagliari	$10(4.5190 - 3.5190)^{5968}$
Padova	$10 (3.6833 - 2.6833)^{8944}$
Verona	$10 (5.6000 - 4.6000)^{-5217}$
Brescia	$10(9.9727 - 8.9727)^{-3678}$
Bergamo	$10 (2.3821 - 1.3821)^{-2.8219}$
Catanzaro	$10(15.6128 - 14.6128)^{2669}$
Vicenza	$10 (3.4854 - 2.4854)^{-1.6497}$

Out of the eleven cases only two give q small and positive; not a single one gives for q anything like the chance of a death from small-pox in the district, nor for n anything like the population of the district. There is an increasing divergence from the positive binomial as Mortara's Q' increases in value. We see that in nine cases, however, a negative binomial not the exponential is required to describe the frequencies. The probable error of q, for insignificant q is as before  $\pm$  3016, and therefore it is improbable that q is zero in at least 9 out of these 11 districts.

Examining the totals we find

Binomial	Exponential
$\chi^2 = 9.64$	570.79
P = .67	.000,000

TABLE XIII.

Deaths from Small-pox (1900—1909).

	0	1	2	3	4	5	6	7	8	9	10	11	12 or more	
Venezia	4 4·49 4·40	5 3.60 3.71	1:44 1:46	1 ·38 ·36	-08 -06	·01		_ _ _		_		_		Observed Mortara Binomial
Bologna	4 4·07 4·04	4 3.66 3.68	1 1.65 1.65	1 ·49 ·49	·11 ·11	·02 ·02	-01		_		_			O. M. B.
Treviso	5 3.68 5.18	3 3.68 2.36	1 1.84 1.18	-61 -61	 15 32	1 ·03 ·17	-09 -09	-05	.03	- -01				O. M. B.
Pavia	4 3.01 4.14	3 3·62 2·76	2 2·17 1·53	 ·87 ·79	- -26 -40	1 ·06 ·19	-01 -09	-05	-02	-01	-01			O. M. B.
Cagliari	5 1·23 4·07	1 2·57 1·89	1 2·70 1·17	1 1·89 ·79	-99 ·55	1 ·42 ·39	- -15 -28	·04 ·21	-01 ·15	- - :11	1 .08	.06		O. M. B.
Padova	3 ·91 3·12	$\begin{array}{c} 3 \\ 2.18 \\ 2.03 \end{array}$	2·61 1·40	$\frac{2}{2.09}$	1·25 ·70	1 ·60 ·50	 -24 -36	·08 ·26	·03 ·19	-01 ·13	$\frac{1}{\cdot 10}$	-07	_ - :16	O. M. B.
Verona	4 ·91 4·07	3 2·18 1·74	2·61 1·09	$\begin{array}{c} 1 \\ 2.09 \\ .75 \end{array}$	1·25 ·54	·60 ·40	1 ·24 ·31	-08 -23	-03 ·18	-01 :14	- - -11	.09	35	O. M. B.
Brescia	2 ·37 4·29	3 1·22 1·42	2 2·01 ·87	2 2·21 ·62	1·82 ·47	1·20 ·37	· 66 ·30	- :31 :24	-13 ·20	·05 ·17	·02 ·14	- -12	1* -79	O. M. B.
Bergamo	2 ·20 ·86	- -79 1:41	2 1·54 1·57	2 2·00 1·46	1·95 1·23	1 1.52 .98	-99 ·74	1 ·55 ·54	1 ·27 ·38	1 ·12 ·27	-04 ·18	-02 12	-01 ·24	O. M. B.
Catanzaro	3 ·20 4·80	3 ·79 1·20	1 1:54 :71	1 2·00 ·50	1 1·95 ·38	1·52 ·31	-99 ·25	-55 ·21	·27 ·18	·12 ·16	-04 ·14	-02 ·12	1* ·01 1·04	O. M. B.
Vicenza	3 17 1.28	-68 1.50	1 1:39 1:42	1 1·91 1·23	1 1·95 1·02	1 1.60 .82	1·09 ·65	1 ·64 ·51	1 ·33 ·39	- ·15 ·30	-06 ·23	-02 ·17	1 :01 :48	O. M. B.
Totals	39 19·24 40·25	28 24·97 23·70	11 21·50 14·05	12 16:54 8:58	2 11.76 5.78	6 7·58 4·16	1 4·38 3·08	2 2·25 2·30	2 1·07 1·72	1 ·46 1·20	2 ·16 ·99	-06 ·75	4 ·03 3·31	O. M. B.

<sup>\* 1</sup> at '12 or more' in cases of Brescia and Catanzaro was found to signify 1 at 20 in the case of Brescia, and 1 at 27 in case of Catanzaro, if the means were to agree with those given by Mortara.

In other words the binomials give a reasonable total fit, the exponentials a practically impossible one.

But there is another question to be asked in such series as those of Mortara: What justification is there in cutting off at 10 cases, say of murder? A province may have a million inhabitants and, perhaps, 40 murders occur in a year\*. Hence the binomial is for ten year returns

$$10 \times \left(\frac{24,999}{25,000} + \frac{1}{25,000}\right)^{1,000,000}$$

but this is as close as anything can be desired to the exponential series. It may be reasonable to apply a separate series to districts giving 4.2 and 36.6 murders per annum respectively, but it is difficult to see why the latter district should be altogether excluded from treatment. If the theory of the binomial be applicable at all, then it applies practically as well to districts with 40 murders as to districts with 4; for, we need no indefinitely small q to get a closely exponential series. If we take the case of deaths by murder, Mortara has retained only 6 out of 16 provinces, yet his criterion Q' (see his Table, p. 51) is not more divergent from unity for the rejected provinces than for those retained; the binomials are indeed

Reggio Treviso	$10(.7000 + .3000)^{9.3333}$
Venezia	$10(.5619 + .4381)^{9.5869}$
Vicenza	$10(.9571 + .0429)^{114.2191}$
Padova	$10(.4774 + .5226)^{11.8638}$
Pavia	$10(1.81628162)^{-9.0664}$
Bergamo	$10(.8857 + .1143)^{73.4908}$

only one of which gives q small and positive and n large.

The mean Q' for the retained provinces is '967 with a range from '7 to 1'4 and for the rejected 1'03 with a range from '8 to 1'4. Even if—which is not the case—the probability of an individual being murdered were too great for the exponential, it ought to follow the binomial, but this, as a rule, it does not do, unless we give some wholly new interpretations to q and n; the actual values render the theory of the binomial as stated inapplicable.

#### (10) Mortara's Criterion,

As a matter of fact the only test of whether an exponential will legitimately fit a given series or not is to determine the binomial  $(p+q)^n$  and ascertain whether p is slightly less than unity. But:

$$p = npq/nq$$

$$= \frac{(\text{Standard Deviation})^2}{\text{Mean}}.$$

<sup>\*</sup> We assume that each individual is equally likely to be murdered. But if there be a graduated probability for murder throughout the community, what right have we to apply Poisson's series at all? The essential basis of the application—equal chance of each individual—is wanting.

Now if  $m_s$  be the number of deaths, say, occurring in any year and there be l years under consideration, then:

(Standard Deviation)<sup>2</sup> = 
$$\frac{S_1^2 (m_s - nq)^2}{l}$$
,

or, if we use the form preferred by Bortkewitsch\*

$$=\frac{S_1^2 (m_s - nq)^2}{l-1}.$$

Hence:

and

now

$$p = \frac{S_1^2 (m_s - nq)}{(l-1) nq}.$$

This in other notation is Mortara's  $Q'^2$ , the only criterion he actually uses provided by his equation (17 ter), p. 18. Thus his Q', which he says must not differ much from 1, is only  $\sqrt{p}$ , and it would be better to use p—which has a direct physical meaning—than Mortara's  $Q' = \sqrt{p}$ . Clearly Mortara's somewhat elaborate process of deducing Q', does not amount to more than saying: Fit a point binomial and test if p is slightly less than unity. We contend that it is best straight off to fit the binomial.

It is true that Mortara does not reach his  $Q'^2$ , our p, by the simple process of asking whether the binomial is one with a positive probability less than unity. He endeavours to obtain it by considering whether there is "lumpiness" in the observations. But it seems to us clearer and briefer to ask: Are the contributory cause-groups independent as in teetotum spinning? If so, the data will fit a true binomial and p will of necessity be a positive quantity less than unity. If they are not of this character then p must of necessity be greater than unity. It is of interest to see how Mortara's test of dependence of contributory cause groups leads to a criterion, but he actually only gets his  $Q'^2$ , i.e. our binomial p after a series of hypotheses which much limit, and that in no very obvious manner,

\* The use of  $\sqrt{l}$  or  $\sqrt{l-1}$  in the value of the standard deviation when l is small has been several times discussed. It may be dealt with as follows: The probable errors of a mean as deduced by the two processes are

$$E = \cdot 67449 \cdot \sigma / \sqrt{l},$$

$$E' = \cdot 67449 \cdot \sigma / \sqrt{l-1},$$

$$E' = \cdot 67449 \cdot \sigma / \sqrt{l} \left( 1 + \frac{1}{2l} + \dots \right)$$

$$= \cdot 67449 \cdot \frac{1}{\sqrt{l}} \left( \sigma + \frac{1}{\sqrt{2l}} \cdot \frac{\sigma}{\sqrt{2l}} + \dots \right).$$

Now the probable error of  $\sigma$  is  $.67449 \frac{\sigma}{\sqrt{2l}}$ , and  $\frac{1}{\sqrt{2l}}$  is less and often much less than .67449. Hence if we only know  $\sigma$  from the observations themselves, and this is the usual case, we have:

$$E' = .67449 \frac{1}{\sqrt{l}} \sigma',$$

where  $\sigma'$  differ from  $\sigma$  by a quantity usually far less than the probable error of  $\sigma$ . In other words the refinement of using E' for E is idle having regard to the accuracy of our observations; and the form used by Bortkewitsch and Mortara with  $\sqrt{l-1}$  for  $\sqrt{l}$  is of no importance.

the nature of those contributory causes groups. Of course if their dependence were of the nature of successive draws from a pack, then the result would be a hypergeometrical series and  $Q^2$  would have no physical meaning for the series at all.

(11) We will deal with one further illustration out of many considered by Mortara which are of like character. In the case of Marriages of Uncle and Niece (see Table XIV, p. 65), where the distribution of Q's is the most favourable for his theory, the binomials are

Reggio Marche	$10(.7000 + .3000)_{1.0}$
$\mathbf{U}$ mbria	$10(.9000 + .1000)_{2.0}$
Basilicata	$10(1.40004000)^{-1.5}$
Sardegna	$10(.44545 + .55455)^{1.9836}$
Emilia	10(.9818 + .0182) <sup>120·1000</sup>
Abruzzi	$10(.8429 + .1571)^{17.8182}$
Lazio	$10 (1.25482548)^{-12.1646}$
Puglie	$10(1.51115111)^{-7.0435}$
Veneto	$10(1.34443444)^{-1.30645}$
Toscana	$10(2.2667 - 1.2667)^{-4.26315}$
Calabria	$10(1.35843584)^{-24.8305}$

of which only one (Emilia) approaches the conditions for an exponential distribution. If we test the totals at the foot of Table XIV, we find the result much to the advantage of the binomial, for which P = 902 as against 714 for the exponential.

(12) On Mortara's own showing nearly all the Q's of his numerous series are greater than unity, and very few of the binomials are positive. If we consider the distribution of Q's, given in his work omitting Table 13 (Deaths from Malaria) we find a range from 5 to 36 with a mean Q' at

$$1.2565 \pm .0847$$

while for the distribution of all the p's in the binomials we have determined, we find a range from '4 to 15.6 with a mean p at 2.5655  $\pm$  :3817.

These results are sufficient to show that there is no real distribution of *p* round the value unity but the binomials have a distinct tendency to be *negative*.

(13) But the whole theory of Poisson's exponential law in the hands of Bortkewitsch and Mortara appears essentially vague. The binomial is built up on the assumption of the repetition n times of a number of independent events, of which the chance of occurrence is identical and equal to q. The population is n and the chance of occurrence q in the case of each individual. The mean frequency of occurrence is nq. But if q be very small we have seen that the series is

$$e^{-m}\left(1+m+\frac{m^2}{2!}+\frac{m^3}{3!}+\ldots\right),$$

TABLE XIV.

Marriages of Uncle and Niece (1900—1909).

		ò	1	2	3	4	5	6	7	.8	9	10	11	12	13	14	15	16 & over
Marche	O. M. B.	7 7·41 7	$\begin{array}{c} 3 \\ 2 \cdot 22 \\ 3 \end{array}$	-33	·04													1
Umbria	O. M B.	6 6.06 5.90	3 3·03 3·28	1 ·76 ·73	-13 ·08	·02												
Basilicata	о. М В.	6 5·49 6·04	3 3·29 2·59	 -99 -92	1 ·20 ·31	-03 ·10	.03	.01				,						
Sardegna	O. M. B.	2 3·33 2·01	5 3.66 4.96	3 2·01 3·03	-74 	 -20 	-05 -	-01 -				1						
Emilia	O. M. B.	1 1·11 1·09	3 2·44 2·43	2 2·68 2·70	2 1.97 1.98	1 1:08 1:08	1 •48 •47	- -18 -17	·05 ·05	·01								
Abruzzi	O. M. B.	-61 ·48	3 1.70 1.58	1 2·38 2·48	$\begin{array}{c} 3 \\ 2 \cdot 23 \\ 2 \cdot 43 \end{array}$	2 1.56 1.68	-87 -87	1 •41 •34	-16 -11	.08	02							
Lazio	O. M. B.	1 •45 •63	1 1:40 1:56	$\begin{array}{c} 2 \\ 2.17 \\ 2.09 \end{array}$	$\frac{3}{2 \cdot 24}$ $2 \cdot 00$	1·73 1·54	2 1.07 1.01	·55 ·59	1 ·25 ·31	10	.08	.03	.01	·01				
Puglie	O. M. B.	-27 ·55	3 ·98 1·30	$1 \\ 1.77 \\ 1.77$	$\begin{array}{c} 2 \\ 2 \cdot 13 \\ 1 \cdot 80 \end{array}$	1·91 1·53	1 1·38 1·14	1 ·83 ·77	2 ·42 ·49	-19 -29	-08 16	·10	·01 ·05	.03	.01	.01		
Veneto	O. M. B.	1 ·11 ·21	- .50 .70	1 1·13 1·26	1 1:69 1:62	3 1·90 1·67	1 1.71 1.46	1·28 1·13	1 ·82 ·79	2 ·46 ·51	·23 ·30	·10 ·17	·04 ·09	-02 ·05	-01 -02	-01	·01	
Toscana	O. M. B.	·04 ·31	·24 ·73	1 :66 1:07	2 1·19 1·25	2 1·60 1·27	2 1·73 1·17	1 1.56 1.01	1 1·20 ·83	-81 -65	·49 ·50	·26 ·37	·13 ·27	-06 ·19	-02 ·13	·09	1 .06	·10
Calabria	O. M. B.	.00 	·01 ·03	·05 ·11	·16 ·26	·36 ·48	2 ·64 ·73	2 ·94 ·96	1·20 1·16	1 1·33 1·21	1 1·32 1·17	1 1·17 1·04	1 ·95 ·87	·70 ·69	1 ·48 ·51	·31 ·37	·18 ·25	1 ·20 ·16
Totals	O. M. B.	24 24·88 24·22	24 19·47 22·16	12 14·93 16·46	14 12·72 11·73	8 10:39 9:35	9 7·93 6·88	5 5·76 4·98	5 4·10 3·74	3 2·96 2·84	$\frac{1}{2\cdot 17}$ $2\cdot 19$	1 1·57 1·71	1 1·13 1·29	·78 ·97	1 ·51 ·67	-32 ·48	1 ·18 ·32	1 ·20 ·26

from which n has disappeared, and in this exponential we have seen that Bortkewitsch and Mortara suppose m small, i.e. 10 or under. We have seen that there is no reason why m should be absolutely small, and that the name given by Bortkewitsch to the Poisson-Exponential—i.e. the "Law of Small Numbers"—is misleading. But supposing the mean occurrence m to be small, it by no means follows that q need be small and n finite. For if q=2 and n=4, m would be "small"—and the sort of small number with which our authors deal, but the mere fact that the mean frequency of occurrence was 2 would not justify our using the Poisson-Exponential for

$$(.8 + .2)^4$$

The fact is that when our authors speak of the deaths in a Prussian Army corps from the kick of a horse, or the suicides of schoolgirls, or the deaths from chronic alcoholism as being "small," they really mean small as compared with the number of persons exposed to risk. They had probably in mind all the men in the army corps, all school-girls or all individuals liable to death in the towns considered. But are all men in the army corps,—or only the cavalry, the artillery, etc.,—equally liable to death from the kick of a horse? Is every school-girl equally liable to commit suicide or only a very few morbid and unhealthy minded girls? Is every individual equally liable to die of chronic alcoholism, or only perhaps the 10 or 12 confirmed and aged drunkards in a town? The moment we realise these doubts, what is the population n to be considered? It is not m being small, but the smallness of m/n that leads us to believe that the binomial may have passed into an exponential. But if only six school-girls per year in a community are in the least likely to commit suicide, what is the justification for the "law of small numbers," if the average number of suicides be '65? Further, if we pass to even a large community in which the tendency to commit suicide is graded—a very probable state of affairs—m might be small and n large, and yet since q is not constant, the binomial and its exponential limit would not be applicable; and this non-applicability would not depend on "lumpiness"—i.e. contagion or example in occurrence. Thus the probability might be:

$$(p_1+q_1)(p_2+q_2)(p_3+q_3)\dots(p_n+q_n)$$

with all the p's independent (as in spinning differently divided teetotums) and not correlated (as they would be in drawing successive non-returned cards from a pack). It would seem therefore that a priori we should not expect the conditions for the exponential to be fulfilled in most of the cases selected by Bortkewitsch and Mortara, although with perfect mixing we might expect it in the cases cited by "Student."

(14) In order to test this point on adequate numbers, the ages at death of all persons dying over 70 years of age were extracted for a period of three complete years from the notices of death in the *Times* newspaper for the years 1910—1912: see Table XV. These announcements of death are those of individuals in a fairly limited class, which may be considered stable in numbers for these three years.

TABLE XV.

Deaths per day of the Aged from the Times newspaper.

ver	Exponen- tial	828.25 232.40 32.49 3.26	635-69 346-27 94-31 15-31 4-42
90 Years and Over	Binomial	829.01 230.70 32.85 3.44	632-31 350-88 94-04 16-20 2-57
06	Observed	225 228 2	633 350 94 17
ver	Exponen- tial	480.83 396.16 163.20 44.82 9.23 1.76	336-25 397-30 234-72 92-45 97-31 6-45 1-27
85 Years and Over	Binomial	184-57 391-78 162-04 45-69 9-87 2-05	363-61 375-20 217-35 93-12 32-87 10-11 9-81
85	Observed	484 391 164 45 111	364 376 218 89 89 33 13 1
)ver	Exponen- tial	198-26 338-99 289-81 165-18 70-61 24-15 6-88 1-68 1-68	126.78 273.47 294.92 212.04 114.34 49.33 17.73 5.46 1.47
80 Years and Over	Binomial	218 27 332 78 271 70 157 71 72 93 28 56 9 84 3 96 1 1 15	152-81 274-37 269-90 192-49 111-23 55-25 24-45 9 8-88 3 70 1 92
. 80	Observed	222 3339 339 79 79 6 6 7	267 267 271 271 111 61 8 8 8
ver	Exponential	25 94 97 11 181 78 226 84 212 80 158 95 99 18 53 04 24 82 10 36 3 88 1 80	32.41 114.11 2008 235.78 207.54 146.15 85.77 43.99 7.43 2.62 84.
Years and Over	Binomial	32.41 107.50 184.30 217.68 199.99 150.23 97.34 97.34 13.66 55.66 28.65 13.47	52 92 139 03 200 29 209 30 177 31 129 17 83 89 49 73 27 38 14 17 6 96 6 96 1 48
.02	Observed	33 110 170 170 187 187 189 199 199 199	46 140 207 221 169 119 87 87 87 887 18
Number of	Deaths per diem	0 1 0 0 0 4 to 0 7 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 1 6 2 7 4 5 5 6 1 1 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
		Men.	Women.

Men.

Women.

Table XVI shows that the announcements of deaths over 70 years of age only amount to 3.74 per day for males and 3.52 for females. These are certainly "small numbers," but "small" with regard to what? Are we to consider n as the number of the population which embraces, (i) all the individuals of the limited classes of the same range of ages as the defunct, (ii) all the individuals announced as dead on the same day, (iii) all the individuals of whatever ages of the class which announces deaths in the *Times*? Or, should we refer to all the individuals in the community of that range of ages, or the whole community at large, i.e. the chance that in a population of so many millions an individual over 70 or 80 as the case may be will die and have their death announced in the *Times* newspaper? Well, it really does not matter, because if for any one or all of these populations the binomial  $(p+q)^n$  applied, we should get if q were small and n large, the Poisson series

$$e^{-m}\left(1+m+\frac{m^2}{2!}+\frac{m^3}{3!}+\ldots\right),$$

and this quite regardless of the size of n. If therefore we did find a series in which q was very small and n large, we might not be able to say to which, if any of the above populations n applied. On the other hand the mere fact that m is small is no justification for the use of the "law of small numbers" as is sometimes implied. If it be argued that the small number of people who die over 80 and have their names recorded in the Times are drawn from a small population, we reply so it may be argued are the school children who commit suicide, the uncles who feel any inclination to marry their nieces, or the men liable to die of chronic alcoholism; and we can in the case of the announcement of deaths test the values of q and n on fairly adequate numbers. As a matter of fact we do not know, in attempting to apply the Poisson formula, what is the population from which we are drawing our individuals, and the justification of the Poisson formula lies only in showing that there actually does exist a binomial for which q is small and n large. We might imagine that as we got to the higher ages practically every person of that age would die, or that in our notation q would be 1 nearly and p be a very small quantity; thus an approach might be made to the Poisson-Exponential. But the approach to the Poisson-Exponential arises not through q approaching unity but from q becoming very small. Nor again in the lower age groups do we find ourselves left with a positive binomial.

In all cases except women over 90 years of age, we find that a negative binomial best fits the observations. Even in the case of the announcements of deaths of women over 90 years, we find that the approach of the binomial to the Poisson exponential depends on

$$\left(1 + \frac{1}{53.3333}\right)^{53.3333}$$

being measured with sufficient approximation by e = 2.71828. But

$$(1.01875)^{53.333} = 2.69323,$$

and is therefore not a very close approximation, a result shown when we use a binomial by the substantial improvement in the measure P of "goodness of fit." Even in this case we are not prepared to say what is the population for which the q = 01875 in the case of these announcements of deaths of women over 90 years of age. It can scarcely be that there are only 29 women over 90 years

TABLE XVI.

Constants for Deaths of Aged.

Men.

Age over	p	q	Probable Error of q	n	Probable Error of $n$	m	Binomial P	Expo- nential P
80 years 85 years	1.12152	- ·12152 - ·01903	± ·03349 ± ·02902	- 14·0703 - 43·2996	$\begin{array}{l} \pm & 7.3734 \\ \pm & 3.8704 \\ \pm & 67.5797 \\ \pm & 192.3069 \end{array}$	1·7099 ·8239	·1355 ·9358 ·9737 ·6741	·0045 ·1129 ·9715 ·6672

#### Women.

Age over	P	q	$\begin{array}{c} \text{Probable} \\ \text{Error} \\ \text{of } q \end{array}$	n	Probable Error of n	m	Binomial P	$\begin{array}{c} \text{Expo-} \\ \text{nential} \\ P \end{array}$
70 years 80 years 85 years 90 years	1.20770 $1.14507$	- ·20770 - ·14507	± ·03294 ± ·03077	-10.4400	± 1.8309 ± 1.9627	3·5210 2·1569 1·1816 ·5447	*8084 *9686 *9860 *9848	.0000 .0018 .1062 .8116

of age living in the country, whose deaths are likely to be announced in the Times when they occur. Further the probable error of q is such that actually this case might equally well be a random sample from material following a negative binomial. Analysing our material we see that our first two cases of males and the first three of females are such that they could not possibly be random samples from positive binomials, the probable errors of q are too small. Next, seven cases out of the eight do give actually negative binomials and the eighth might, having regard to its probable errors, well be a negative binomial. Thus although our daily occurrences are certainly in Bortkewitsch and Mortara's sense "small numbers," they give no support to the use of a Poisson-Exponential.

If it be said that these "small numbers" differ in character from those used by our authors, the reply must be: we know in none of these cases the real population from which deaths are to be considered as drawn. The chances of death are certainly graduated with age, but the chances of suicide are graduated with temperament, and the same is true of alcoholism, or again the chance of death by accident is graduated with occupation. At any rate until those who support the use of the "law of small numbers" demonstrate its application on material, where the probable errors are sufficiently small for us to measure the true value of q and n, no advance can be made. Nor until we have clear ideas of the population n in which the chance is q, is it possible to assert that it may be used for the suicides of school children, and the marriage of uncle and niece, and must not be used for the deaths of aged people, which certainly occur in "smaller" numbers.

In the illustrations of deaths we have taken, certainly the Poisson-Exponential is not the rule, although the distributions appear to approach it, as towards a limit, when the number of deaths approach zero. But our data which show the rule of the negative binomial appear to show it in no more marked manner than much of the data selected by Mortara himself indicate the negative binomial, although owing to the sparsity of his material his results are far more erratic and unreliable. Nor is Bortkewitsch much behind Mortara in the evidence he produces for a negative binomial being as reasonable a description—possibly owing to inherent lumpiness—as a positive binomial of these "small number" frequencies.

#### (15) Conclusions.

- (a) The Poisson-Exponential gives a fairly reasonable method of dealing with the probable deviations of small sub-frequencies in the case of random sampling. When the average value of a sub-frequency is not more than 3°/o of a population, then Poisson's formula suffices in most practical cases to determine the range of error likely to be made. Tables are given to assist its use.
- (b) The application of the Poisson-Exponential to various data by Bortkewitsch and Mortara has hardly been justified by those writers, for they have not tested whether the probability q is small and positive and the power n large and positive in the cases considered by them. When this is actually done, it is found that their hypotheses, having regard to the probable errors of q and n, are largely unjustified in the case of their illustrations. Even in such cases where it is justified, a binomial gives a better result as measured by the test for goodness of fit.
- (c) Negative binomials repeatedly occur and give just as good fits, where they occur, as positive binomials. In the illustrations taken by Mortara, the frequency 10 used is so small that it is not possible to assert that either positive or negative binomials are demanded by the data. Still the average p of his results is very significantly in excess of unity.
- (d) Mortara like Bortkewitsch cuts out of his data straight off all districts with, on the average, more than 10 cases in the year. But the q obtained from 20, 40, or even 100 cases in a population of 100,000 is a small q in the sense that the resulting binomial is adequately expressed by a Poisson-Exponential. There

appears to be no valid reason for such a procedure, except the experience that many such cases actually give negative binomials\*. It seems to us theoretically unjustifiable to apply the exponential to 8 cases say in a district of 100,000, and not apply it to 12 cases in a district of 200,000. Actually p may be 1.4 in the first case and only 0.9 in the second.

(e) We consider that the reasonable method in every case is not to start with the Poisson-Exponential, which screens the truth or falsity of the a priori hypotheses, but to fit a binomial regardless of the magnitude of p. The fact that quite as good fits are obtained with negative as with positive binomials suggests that a new interpretation of these cases of "negative probability" is requisite. Several cases of the interrelation of "contributory cause groups" which provide a series represented by a negative binomial  $(p-q)^{-n}$  have been recognised  $\dagger$ . A general interpretation based on a very simple conception seems needed for these demographic cases in which the law of small numbers appears far more often to correspond to a negative than to a positive binomial.

This paper was worked out in the Biometric Laboratory, and I have to thank Professor Karl Pearson for his aid at various stages.

<sup>\*</sup> Can we cite in addition perhaps, the fact that existing tables of  $m^x e^{-m}/x!$  do not extend beyond m=10?

<sup>†</sup> Pearson, Biometrika, Vol. IV. p. 208.

# THE RELATIONSHIP BETWEEN THE WEIGHT OF THE SEED PLANTED AND THE CHARACTERISTICS OF THE PLANT PRODUCED. II.

By J. ARTHUR HARRIS, Ph.D., Carnegie Institution of Washington, U.S.A.

#### I. INTRODUCTORY REMARKS.

1. In Biometrika, Vol. IX. pp. 11—21, March 1913, were published constants showing the relationship between the weight of the seed planted and the number of pods on the plants produced in twenty experimentally grown series of Phaseolus vulgaris. From the economic view point, number of pods is the most important character which could have been chosen, total weight of seed matured only excepted. But to the student of morphogenesis, or of the physiology of seed production, other characters are of equal interest, while the comparison of the correlations for various features must yield results of significance.

The purpose of the present communication is the presentation of the constants measuring the influence of the weight of the seed planted upon the number of ovules formed and the number of seeds developing in the pods of the matured plant.

These various relationships have now been worked out for a relatively large bulk of material. Altogether there are 29 individual series belonging to 5 varieties, involving 17,953 plants, from which 119,192 determinations of the number of ovules and seeds per pod have been made. The reply to the possible suggestion that the expenditure of effort in the collection and analysis of such masses of data is quite unjustifiable is twofold. First, a major portion of the labour involved was necessary for investigations not touched upon here. Secondly, there are many problems of morphogenesis and physiology which can only be solved by the amassing of large series of accurately determined biometric constants which when sufficiently numerous may themselves be the materials for statistical analysis. The data here contained are recorded in partial fulfilment of such requirements for certain definite morphological and physiological problems.

The present paper is limited strictly to matters of fact; general discussions are reserved until further data—much of which is already available in a raw state—are reduced.

#### II. MATERIALS.

The first paper may be consulted for details not entered here. The data analysed are drawn in part from the series already considered for the relationship between weight planted and number of pods produced. In addition to the White Flageolet, Navy and Ne Plus Ultra varieties already treated, several lots of Burpee's Stringless and two of Golden Wax are available.

#### III. ANALYSIS OF DATA.

#### 2. Data for Number of Ovules and Seeds per Pod.

Tables III—VI, similar to those of the preceding paper, give in a condensed form the data for the correlations discussed. Table I\* gives the correlations

TABLE I. Correlation and Partial Correlation Coefficients.

Series	Number of Plants	Correlation, Weight and Pods $r_{wp}$	Number of Pods Examined	Correlation, Weight and Ovules $r_{wo}$	Partial Correlation, $p^{r}_{wo}$	$egin{array}{c}  ext{Correlation,} &  ext{Weight} \  ext{and Seeds} \  ext{$r_{ws}$} \  ext{} \end{array}$	Partial Correlation, $p^r_{ws}$
LL LG GG GGH GGH2 GGD2 GGDD HH HHH HD DD DD DD DH DHH USC USS USH USHH	1141 182 750 583 499 396 514 449 342 1484 1271 1416 1204 513 459 670 565 530 680 361 224	$\begin{array}{c} -\ 008 \pm 020 \\ 066 \pm 050 \\ -\ 368 \pm 021 \\ 208 \pm 027 \\ 176 \pm 029 \\ 193 \pm 033 \\ 159 \pm 039 \\ 215 \pm 039 \\ 215 \pm 030 \\ 137 \pm 017 \\ 145 \pm 019 \\ 129 \pm 018 \\ 121 \pm 019 \\ 282 \pm 027 \\ 215 \pm 030 \\ 258 \pm 024 \\ 152 \pm 028 \\ 150 \pm 029 \\ 155 \pm 025 \\ 129 \pm 035 \\ 143 + 044 \\ \end{array}$	8043 806 6310 5251 3502 2656 1438 1227 807 14029 11230 5581 5449 1827 2018 5955 5019 2569 6605 3406 1743	026 ± 008 153 ± 023 018 ± 008 045 ± 010 093 ± 011 - 022 ± 013 107 ± 018 044 ± 019 101 ± 023 010 ± 006 - 004 ± 009 - 029 ± 009 098 ± 016 044 ± 015 075 ± 009 045 ± 010 059 ± 013 023 ± 008 032 ± 012 112 + 016	$ \begin{array}{c} 027 \pm .008 \\ 140 \pm .023 \\ 029 \pm .008 \\ 019 \pm .009 \\ 083 \pm .011 \\042 \pm .013 \\ 089 \pm .018 \\ 018 \pm .019 \\ 092 \pm .024 \\039 \pm .006 \\030 \pm .006 \\067 \pm .009 \\065 \pm .009 \\005 \pm .010 \\ 000 \pm .015 \\005 \pm .009 \\ 008 \pm .010 \\ 001 \pm .012 \\ 0.098 \pm .016 \\ 0.01 \pm .012 \\ 0.098 \pm .016 \\ 0.01 \pm .012 \\ 0.098 \pm .016 \\ 0.01 \pm .012 \\ 0.01 \pm .0$	$\begin{array}{c} -013\pm008\\ -100\pm024\\ -004\pm008\\ -204\pm010\\ -063\pm011\\ -029\pm013\\ -071\pm018\\ -079\pm019\\ -089\pm024\\ -007\pm006\\ -016\pm009\\ -010\pm009\\ -010\pm009\\ -010\pm01\\ -046\pm015\\ -046\pm015\\ -046\pm015\\ -046\pm015\\ -076\pm019\\ -011\pm010\\ -031\pm013\\ -041\pm010\\ $	- ·013 ± ·008 - ·103 ± ·024 - ·016 ± ·008 - ·004 ± ·009 - ·049 ± ·011 - ·048 ± ·013 - ·068 ± ·018 - ·062 ± ·019 - ·076 ± ·024 - ·054 ± ·006 - ·014 ± ·006 - ·052 ± ·009 - ·030 ± ·009 - ·030 ± ·016 - ·013 ± ·009 - ·025 ± ·010 - ·024 ± ·013 - ·024 ± ·013 - ·024 ± ·013 - ·024 ± ·013 - ·024 ± ·013 - ·020 ± ·012 - ·004 ± ·016
USD USDD FSC FSS FSH FSHH FSD	312 237 586 868 475 427 428 387	$\begin{array}{c} \textbf{195} \pm \textbf{037} \\ \textbf{195} \pm \textbf{037} \\ \textbf{241} \pm \textbf{041} \\ \textbf{147} \pm \textbf{027} \\ \textbf{098} \pm \textbf{023} \\ \textbf{100} \pm \textbf{031} \\ \textbf{121} \pm \textbf{032} \\ \textbf{130} \pm \textbf{032} \\ \textbf{144} \pm \textbf{034} \end{array}$	802 851 2876 7809 4541 3837 1449 1556	127 ± 023 238 ± 022 047 ± 013 021 ± 008 049 ± 010 015 ± 011 060 ± 018 037 ± 017	$098 \pm 010$ $098 \pm 024$ $175 \pm 023$ $017 \pm 013$ $001 \pm 008$ $018 \pm 010$ $-013 \pm 011$ $-027 \pm 018$ $013 \pm 017$	011± 024 131± 023 089± 012 026± 008 - 045± 010 040± 011 - 019± 018 047± 017	$\begin{array}{c} -0.04\pm0.01\\ 0.67\pm0.24\\ 0.90\pm0.23\\ 0.73\pm0.13\\ 0.04\pm0.08\\ -0.73\pm0.10\\ 0.17\pm0.11\\ -0.36\pm0.18\\ 0.24\pm0.17\\ \end{array}$

<sup>\*</sup> The weight of the seed planted was weighted with the number of pods counted. Thus  $\overline{w}$  and  $\sigma_w$  differ slightly from those of Table II of the first paper. Sheppard's correction was used for seed weight, but not for the integral variates ovules per pod or seeds per pod.

between weight of seed planted and ovules per pod,  $r_{wo}$ , and between weight planted and number of seeds matured per pod,  $r_{ws}$ . The partial correlation coefficients,

$$_{p}r_{wo} = \frac{r_{wo} - r_{wp} \, r_{po}}{\sqrt{1 - r_{wp}^2 \, \sqrt{1 - r_{po}^2}}}, \qquad _{p}r_{ws} = \frac{r_{ws} - r_{wp} \, r_{ps}}{\sqrt{1 - r_{wp}^2 \, \sqrt{1 - r_{ps}^2}}},$$

showing the correlation for weight (w) and ovules (o) and weight and seeds (s) for constant numbers of pods (p) per plant are also given. These require in addition to the correlations here given  $r_{wp}$ ,  $r_{po}$  and  $r_{ps}$ , the correlations between the number of pods per plant and the number of ovules and seeds in these pods. Values of  $r_{wp}$  are available from the preceding paper (Biometrika, Vol. IX. p. 21, Table VII) and from a supplementary table giving nine additional constants\*. For the reader's convenience these are reprinted in this table. The values of  $r_{po}$  and  $r_{ps}$  will be published in connection with another problem.

The probable errors have all been calculated on the basis of the number of pods examined as N. There is considerable question whether the actual number of seeds planted should not have been used instead; the degree of trustworthiness of a constant is perhaps not greater than is indicated by the lowest number of actual measurements (irrespective of the number of associated measures taken). The point is not of the greatest practical importance for the present case, since the number of series is so large that conclusions can be drawn from the run of the constants as a whole and too much weight need not be given to individual series.

A glance at the table shows that the correlations are low throughout. The suggestion naturally arises that some of the extremely low values may be due to non-linear regression. The regression straight line equations and the results of Blakeman's test† are given in Table II. Here r,  $\eta$  and the straight line equation for the regression of ovules and seeds per pod on weight planted (in working units) are determined by the conventional formulae. The final two columns give the values of

$$\left\{ \frac{1}{2} \sqrt{\zeta} \cdot \frac{1}{\sqrt{1 + (1 - \eta^2)^2 - (1 - \eta^2)^2}} \right\} / \chi_1$$

when  $\zeta = \eta^2 - r^2$  and  $\chi_1 = .67449 / \sqrt{N}$ .

All the straight lines are shown in Diagram 1. The empirical means are indicated in all of the cases where it can be done without confusion. The slope is very slight and the agreement of observed and predicted means not very close, especially near the ends of the range, where the number of observations is small. There is, however, no clear indication that a curve of a higher order would describe the results better than a straight line. This irregularity is precisely what is to be expected in cases of low correlation.

<sup>\*</sup> Harris, J. Arthur, "An Illustration of the Influence of Substratum Heterogeneity upon Experimental Results." Science, N. S. Vol. xxxvIII. pp. 345—346, 1913.

<sup>†</sup> Blakeman, J., Biometrika, Vol. iv. pp. 332-350, 1905.

TABLE II.

Tests for Linearity of Regression.

Series	Correlation, r, and Probable Error	Correlation Ratio, $\eta$ , and  Probable Error	Regression Straight Line Equation	$\begin{array}{c} \text{Blakeman's} \\ \text{Criterion,} \\ \text{Test } A \end{array}$	Blakeman's Criterion, Test B
For Ovules:					
USS	$.0232 \pm .0083$	$-0657 \pm 00083$	5.4230 + .0074 w	3.720	1.688
DHH	·0445 ± ·0095	·0788 ± ·0095	4.9385 + 0.0257 w	3.431	1.151
USDD	·2381 ± ·0218	·2978 ± ·0211	3.6886 + .1001 w	11.096	2.103
GGD2	·0442 ± ·0192	·1276 ± ·0189	4.7224 + 0.0137 w	3.152	1.907
FSS	'0209 ± '0076	·0403 ± ·0076	5.5606 + 0153 w	2.263	.754
HH	$\cdot 0098 \pm \cdot 0057$	·0661 ± ·0057	5.3600 + .0056 w	5.159	1.678
For Seeds:					
USS	·0407 + ·0083	·0946 + ·0082	3.5870 + .0206 w	5.182	2.351
DHH	$\cdot 0111 \pm \cdot 0095$	·0541 ± ·0095	4.1521 + 0.0106 w	5.573	1.869
USDD	$\cdot 1313 \pm \cdot 0227$	·1932 ± ·0223	2.1840 + .0940 w	8.712	1.650
GGD2	·0794 ± ·0191	1760 ± 0187	2.4735 + 0.0346 w	4.181	2.529
FSS	$0261 \pm 0076$	'0499 ± '0076	3.0712 + 0.0269 w	2.793	.931
HH	$0068 \pm 0057$	$-0953 \pm .0057$	4.2119 + 0058 w	8.421	2.739

Blakeman's criterion has been applied in two ways, A and B. In the first the actual number of pods examined has been taken as N. In test B the number of seeds planted (not the weighted number) has been used in obtaining  $\chi_1$ . If the first test be accepted as the proper one, it follows that regression cannot safely be regarded as linear. But there are two important points to be taken into account. The correlation ratio  $\eta$  depends upon the squares of the differences in means, hence it has always a positive value, which may be very substantial because of the errors of sampling when the number of individuals per array is small. Thus when rapproaches zero  $\eta$  is limited by  $\bar{\eta}$ , the mean values of  $\eta$  for zero correlation\*. Hence a test for linearity based on a comparison of  $\eta$  with a very low value of rmay be misleading. Again, as pointed out above, the significance of both r and  $\eta$ should perhaps be tested on the basis of the lowest number of measurements. If this be done, as it is in test B, there is found very little evidence for non-linear regression. Certainly, one cannot possibly assert that the low values of r, which is seen throughout these experiments, is due to the number of ovules (seeds) per pod at first becoming larger and then decreasing after a maximum is reached as one passes from the lowest to the highest grade of seed weight.

The results of Table I are also shown graphically in Diagram 2. Here the relationships for weight of seed planted and number of pods on the plant developing are also indicated as a basis of comparison. The values of both  $r_{wo}$  and  $r_{ws}$  are in general conspicuously lower than the low values of  $r_{wp}$ . But very few of them drop below the zero bar; one is forced to the conclusion that there is a distinct though very slight correlation between weight and ovules and between weight and seeds.

<sup>\*</sup> See K. Pearson, Biometrika, Vol. vIII. pp. 254-256, 1911.

Consider in somewhat greater detail the signs and magnitudes of these correlations\*.

Of the 26 values of  $r_{wo}$  only 4 are negative. The mean value of the 22 positive coefficients is +.0673; the mean of the 4 negative is -.0236; the mean of all (regarding signs) is +.0533.

For the relationship between weights of seed planted and number of seed matured per pod,  $r_{ws}$ , 21 constants are positive and 5 are negative. The mean of the positive coefficients is +0502; the mean of the negative values is -0303; for all 26 correlations the mean (regarding signs) is +0348.

Thus both correlations are (as is clear from the diagrams) unquestionably positive but very low.

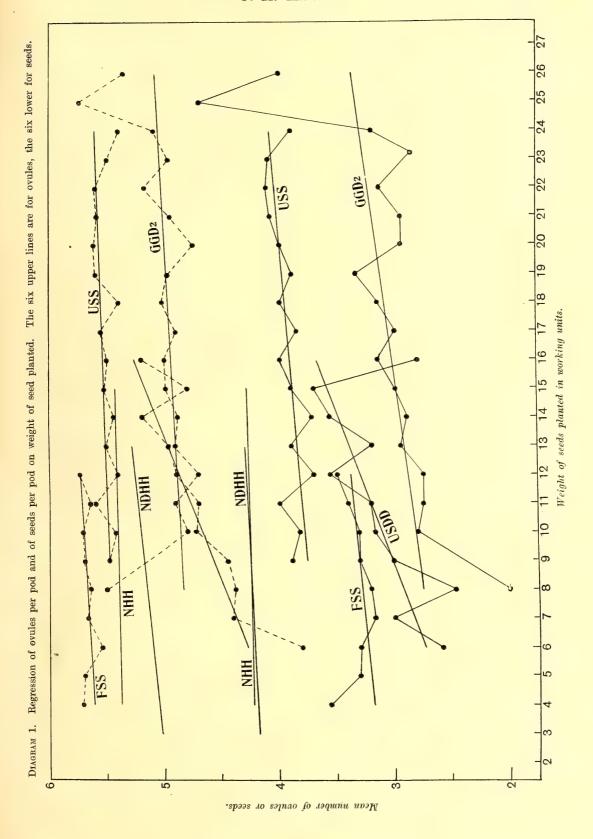
Apparently the relationship for weight and ovules is slightly closer than that for weight and seeds per pod, but the difference is too slight to justify any final conclusion.

Consider now the question whether the observed correlations  $r_{wo}$ ,  $r_{ws}$  are to be regarded as direct biological relationships between the two variables w and o or w and s, or whether they are to be looked upon as merely necessary resultants of other interdependences. At present, the only other demonstrated correlation which might tend to bring about sensible values of  $r_{wo}$  and  $r_{ws}$  is that between number of pods per plant and number of ovules formed and number of seeds developing per pod. Since number of pods per plant is known to be correlated with weight of seed planted, while both number of ovules and number of seeds per pod are correlated with number of pods per plant, some correlation must be expected between weight planted and number of ovules and seeds per pod. If now the observed values of  $r_{wo}$  and  $r_{ws}$  which are always small, are merely the necessary resultant of the relationships  $r_{wp}$ ,  $r_{po}$ ,  $r_{ps}$ , one would expect the partial correlation coefficients,  $pr_{wo}$ ,  $pr_{ws}$ , to be sensibly zero. If these partial correlations are not sensibly zero, it can only mean that there is a direct (causal) relationship other than the one just considered between number of ovules (or seeds) and the weight of the seed planted.

The partial correlations and the correlations are shown side by side in Diagrams 3 and 4. The lowering of the degree of interdependence between both weight and ovules and weight and seeds by the correction for number of pods per plant is clearly marked. In a number of cases in which the correlation coefficient is positive the partial correlation coefficient is negative.

Thus only 4 of the 26 values of  $r_{wo}$  are negative, while 9 of the partial correlation coefficients have the minus sign. In only 5 cases is  $r_{ws}$  negative, but in 11 of the series, the sign of  $p_{ws}$  is negative. The mean values of the partial correlations are very close indeed to zero. Thus  $p_{wo} = 0186$  as compared with  $\bar{r}_{wo} = 0533$ ;  $p_{ws} = 0099$  as against  $\bar{r}_{ws} = 0348$ .

<sup>\*</sup> I have already shown (Science, N. S. Vol. xxxvIII. pp. 345—346, 1913) that the LL, LG and GG series are open to question because of the lack of certain precautions in the cultures; while they are included in the table of fundamental constants to avoid any possible criticism of selection of series they will be left out of account in the following discussions.



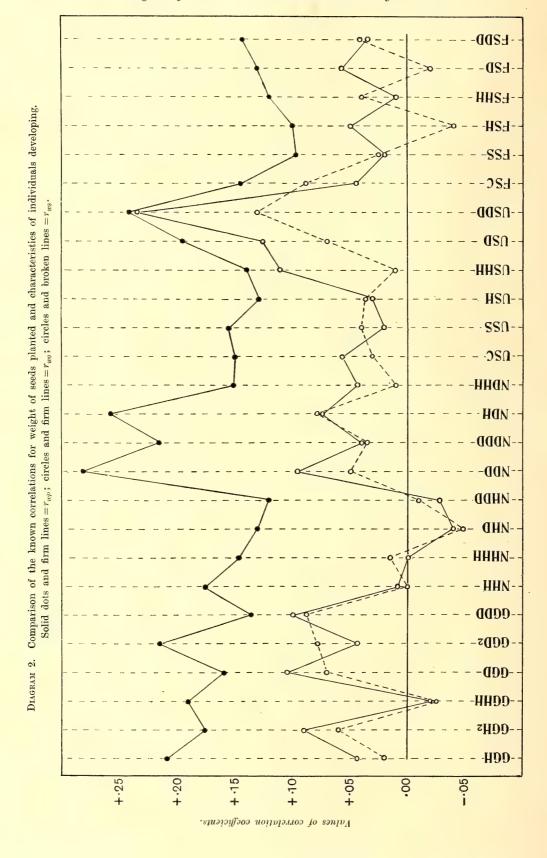
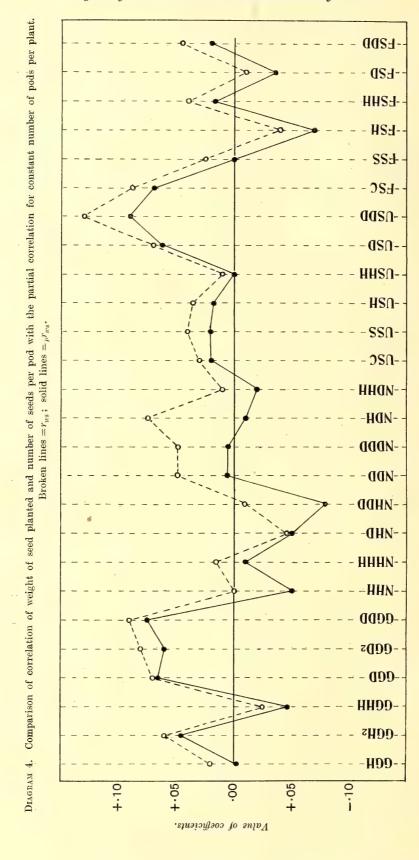


DIAGRAM 3. Comparison of correlation of weight of seed planted and ovules per pod with the partial correlation for constant number of pods per plant. -FSD:--FSHH-HS4--ESS--DSH--aasn--USD-HHSN-HSN-Broken lines =  $r_{wo}$ ; solid lines =  $p^{r_{wo}}$ . SSN-OSN-HHUN-HQN--NDDD--MDD--NHDD GHN-·HHHN--HHN--GGDDsQDDdob-GCH2 +.20 +.15 +:10 +.05 9 -.05 value of coefficients.



# TABLE III

								_		_							_		-							_		_				
aa	Total					9	20	13	16	28	107	233	350	431	393	340	212	167	75	33	21	44			1	1				1	l	1
Series GGDD	Total Ovules					ЭС	9	21	32	49	17.2	370	546	719	622	517	311	271	119	56	13	62	1		Ì	į		1	-			1
Sei	Pods				1	67	-	2	1-	12	36	5	112	154	127	106	1-9	22	25	11	01	П	!		/	ì	1	1	1	1	1	1
20	Total Seeds					-	4	1	14	53	54	177	218	288	341	468	543	634	322	281	176	69	96	13	35	Į		1	1			l
Series GGD2	Total Ovules				1	ļ	11	- 1	24	94	113	596	367	462	541	765	865	932	523	472	291	119	154	53	43	1	1		1	1	-	1
Se	Pods			-		-	0.1		5	19	24	09	75	93	108	156	170	189	109	95	56	24	30	4	œ				-			1
О	Total Seeds					ļ		17	18	44	92	506	236	270	452	504	410	528	356	352	314	65	69	35	23	6	i		1		1	1
Series GGD	Total Ovules				-		-	18	34	92	147	417	418	493	762	006	694	864	648	596	538	116	129	75	36	12		1				1
So	Pods				-		1	4	00	18	32	84	87	105	161	188	146	180	128	118	107	24 4	24	14	00	67	1		1		1	
Н	Total Seeds				.	-		-	1-		j	343	390	733	1001	1489	2079	1598	1425	878	514	170	113	1	74	1		1	1		1	
Series GGHH	Total Ovules	_		!!	-	1	-		17	j		414	522	868	1385	1881	2558	1992	1886	1130	640	231	135		91	1				1		
Seri	Pods (					1			ಣ		-	26	105	172	264	357	493	391	358	218	126	44	28		18		1	1		1	-	
Н2	Total Seeds				1		49	143	99	192	217	453	920	1494	1562	2224	1618	1661	1515	1020	598	246	155	85	22	22	32	1	1	)	1	
Series GGH2	rotal Ovules				-		69	206	62	278	27.1	578	1192	1898	2037	2792	2146	2157	1940	1306	815	305	190	105	2	27	42	1	1	1		1
Sei	Pods						12	44	13	51	52	109	229	367	404	226	397	403	362	251	145	200	37	19	11	ũ	-	1	}		1	1
Н	Total Seeds				23	1	32	100	192	305	801	950	1330	1519	2354	3167	2026	2282	2762	1862	1263	925	344	203	101	43	ı		1		-	1
Series GGH	Total Ovules				33		41	124	195	425	1073	1242	1793	2023	3124	4059	2655	5999	3686	2435	1709	1188	465	273	167	54	1	-	1		-	1
Se	Pods (	_			9	,	2		47							-					301	204	85	45	30	6	-	1	_	j	1	
	Total Seeds				1				21	33	20	. 65	341	459	516	1324	1308	1158	1554	2369	2178	2029	1451	1142	735	731	241	532	392	22	63	21
Series GG	Total Ovules				1		1	1	41	53	37	171	750	806	983	2780	2554	2249	3147	4679	4217	4500	2931	2458	1500	1512	512	942	798	126	911	44
Š	Pods (						!		7	12	œ	28	122	154	177	464	418	374	515	781	724	683	183	406	256	255	93	159	141	23	20	7
Weight	Seed Planted	(8) 220020	100	-125	091	-175	175-200 (8)	288	052	375 -	1	) 528	9220 (	) 515	004	) 524.—	024.—	) 5.14	009	Ì	.525550 (22)	) 929.—	(72) 009922.	622	) 099		002.—		725-750 (30)		008.—	

# TABLE IV.

		_																					
	Total Seeds		1	1	1	10	ī	Π	15	61	159	228	161	274	263	161	185	138	30	09	133	9	1
Series LG	Total Ovules		-	-	1	21	ಣ	21	3]	121	306	405	312	657	603	357	136	310	64	127	7	28	-
ΣŽ	Pods			1	-	5	_	7.3	~	56	29	87	99	134	125	<u>-</u>	95	62	13	22	x	9	
	Total Seeds			1	36	37	251	313	791	673	1277	1641	2388	2394	3501	2335	2320	1463	1353	391	38	28	20
Series LL	Total Ovules				64	85	464	623	1433	1306	2342	3128	4565	1662	6229	1455	1460	2886	2713	200	2.2	102	14
Se	Pods (														1311	_							
DD .	Total Seeds			1	18	21	81	273	202	697	529	599	197	80	14	-							1
Series USDD	Total Ovules		1		27	84	145	407	761	1018	747	462	286	121	56				-		1	-	1
Ser	Pods			1	7	17	88	91	160	216	149	93	55	25	ū	-			]				
a	Total Seeds		1		1	1	1	53	91	62	286	357	434	362	118	96	97	68	72	22	58	28	19
Series USD	Total Ovules				-	6	1	54	33	147	520	642	762	089	230	172	136	151	130	38	53	43	35
Se	Pods (				1	-		Π	1	32	113	135	161	142	47	36	28	31	27	တ	10	1~	-
H	Total Seeds		1	1		ļ			104	829	677	1204	1578	1110	812	562	186	123	3]	-		1	
Series USHH	Total Ovules		!			-	-	1	134	855	931	1647	2079	1548	1124	351	243	691	51	-			
Seri	Pods (			i	1			_ 	28	167	821	319	396	590	215	65	††	31	10	-	]		1
Б	Total Seeds		1	1		33	38	43	370	1009	1550	2673	2072	967	1064	624	211	479	339	446	50	40	44
Series USH	Total Ovules			-	į	51	54	20	914	1262	2038	3448	2697	2974	1386	744	617	209	399	575	45	55	09
Se	Pods (				1	10	10	10	93	251	396	899	521	581	267	144	120	119	94	110	10	10	10
	Total Seeds		-	1				284	029	2268	4208	4717	4190	3031	1686	1291	730	912	655	524	249	122	18
Series USS	Total Ovules		1	1		-	ļ	401	957	3125	6215	6899	6137	4288	2324	1866	686	1289	905	716	338	165	108
Ser	Pods C		1	1	-	-	-		-				-		421							_	
	Total   I		15	7	12	1	56				_	_	_		1001								
Series USC	Total T Ovules S		27	00	91	- Annual Contract of the Contr						_			1664 1		_	-	_		-		
Seri	Pods Ov		5	0.1	ಞ		7	18		126							104	_		39			
			(*)	6	(6)	, E	· 60	)(6	3	()		_	_	_	_				_	_		_	£
Weight	Seed Planted		.) 0015—270	.100-125	) 021.—221.	750-175	006911.	- 1				-325		.375	005	277.	057.	61) 524054.	12.2 000 (31	:5.25	-550	275-	

Ш	Total Seeds		00		~			-	- 00	~	-					
	S. T.			-	7	43]	1427	606	625:	4978	1689	333	107			1
Series DHH	Total Ovules	'	œ	1	51	535	1761	7342	7590	8009	2084	422	143	1	ļ	{
Ser	Pods	(	3/1		10	108	345	1414	1472	1165	395	81	27		1	1
H	Total	į	37	209	876	2474	7095	1960	4264	1484	405	98		1		1
Series DH	Total Ovules		04	258	1086	3213	8648	9784	5153	1832	471	109		1		1
Se	Pods (	C	x	51	212	642	1690	1907	985	352	88	50	1			l
D	Total Seeds			10	58	159	718	1845	2188	1506	527	159	59	1		1
Series DDD	Total Ovules			17	80	224	910	2452	2907	1980	670	194	88	1	1	
Ser	Pods		I	4	17	17	195	524	†19	450	140	39	$\infty$			
a	Total		1	17	189	111	1507	1792	11113	539	176	13	!			
Series DD	Total Ovules		1	27	269	631	2047	2468	1501	739	251	15	1	1		
ŭ	Pods			9	65	151	480	562	335	169	55	7	1	1		1
Q.	Total Seeds		ກ	36	193	1319	3811	5174	4887	2789	1437	581	86	96		
Series HDD	Total Ovules	h.	CI	43	254	1766	5129	6875	6433	3762	1955	747	145	114		
Ser	Pods	-	4	6	1º	349	995	1378	1309	763	394	971	53	19		
9	Total Seeds	-	4,	į	27	182	606	3227	4952	3790	2584	1265	353	119	33	į
Series HD	Total Ovules		œ		42	279	1386	4781	7437	5725	3943	1947	537	198	55	1
Š	Pods		2/1	-	10	57	291	1001	1552	1225	856	412	117	39	13	
Н	Total Seeds			-		316	3421	8086	14108	11730	5945	2068	338	162	103	40
Series HHH	Total Ovules					419	4333	12335	17852	14617	7344	2603	411	224	126	48
Ser	Pods (		1	-		91	793	2276	3349	2751	1373	166	8/	0+	20	o
7	Total Seeds			14	92	698	3771		_	13705	_	3852	1043	27.4	154	1
Series HH	Total Ovules		1	21	107	1154	4784			17128	_	1871	1374	431	254	
Se	Pods C			20	23	222	880		0.4	_	2081 1		_	83	47	1
			(S)	(7)	 छि	(3)	33	(8)	(6)	_	_	(e)	13)	(7)	(21	(91
Weight	Seed Planted		0.000	.075100	321001.	091521.	371021.	.175200	200332	.225250 (10	11) 375 -035.	.375-300	.300325 (1	.325-350		315400 (16)

TABLE VI.

$aas_t$	tl Total			4 155	_	_						
Series FSDD	Total Ovules			204							1	1
202	Pods		_	40		_	-				1	-
as	Total Seeds	00	24	107	225	851	1766	1205	521	189	121	
Series FSD	Total Ovules	20	45	138	293	1200	2493	1790	747	564	194	***************************************
<b>32</b>	Pods	4	6	30	61	248	494	361	149	99	37	
ΗI	Total Seeds	į	<u>\$</u>	85	490	1636	6683	5289	2382	395	91	ļ
Series FSHH	Total Ovules	1	29	117	619	5006	8247	6500	5996	493	124	1
Ser	Pods		10	23	112	365	1490	1186	540	16	20	
Н	Total Seeds		17	386	1742	3393	4834	5581	2650	1067	195	43
Series FSH	Total Ovules	-	99	466	2175	4176	6102	20202	3498	1380	281	59
ž	Pods	1	13	84	401	751	1093	1269	624	546	20	10
S	Total Seeds		210	614	2117	4764	7100	5863	3605	1084	349	
Series FSS	Total Ovules		333	1054	3546	8487	12382	10083	6162	1783	569	
ž.	Pods	1	59	184	636	1490	2188	1762	1077	314	66	
FSC	Total Seeds	56	19	295	908	2039	3466	3325	1562	099	130	
Series $FS$	Pods Total Ovules	35	27	420	1193	2886	4990	4679	2185	937	180	
20	Pods	70	ಣ	20	198	475	823	764			30	
Weight	Seed Planted	(8) 220-020	075 - 100 (4)	100 - 125 (5)	(6) $(6)$	150 - 175 (7)	75-300 (8)	(6) 588.—008	255-250 (10)	350 - 275 (II)	(21) 000 -32	300-325 (13)

### IV. RECAPITULATION.

The facts presented in this paper and in the preceding studies justify the following conclusions.

- 1. In Phaseolus vulgaris there is a sensible relationship between the weight of the seed planted and the number of pods on the plant developing from it. The correlation is always low, averaging only about 166, but under proper experimental conditions the coefficients have always been found to be positive. When experiments are not made with all necessary precautions substratum heterogeneity may completely obscure the influence of seed weight, reducing the correlation to practically zero or even bringing about a substantial negative correlation.
- 2. There is also a significant positive correlation between the weight of the seed planted and the number of ovules and the number of seeds in the pods produced by the plant developing from it. These correlations are so low that on relatively small samples negative values may be found. They average only about one-fifth to one-third the magnitude of the correlation for weight planted and pods per plant.

The relationship for weight and ovules is numerically higher than that for weight and seed, but on the basis of the number of series now available the difference cannot be asserted to be significant.

3. Morphogenetically and physiologically, the observed correlations between weight and ovules and weight and seeds are to be regarded as the resultant of two other correlations, namely, that between the weight of the seed planted and the number of pods per plant and that between the number of pods on the plant and the characteristics of these pods. This conclusion is based on the fact that the partial correlation coefficient for weight of seed planted and number of ovules or seeds per pod for constant number of pods per plant is practically zero.

COLD SPRING HARBOR, N.Y. August 20, 1913. ON THE PROBABILITY THAT TWO INDEPENDENT DISTRIBUTIONS OF FREQUENCY ARE REALLY SAMPLES OF THE SAME POPULATION, WITH SPECIAL REFERENCE TO RECENT WORK ON THE IDENTITY OF TRYPANOSOME STRAINS

### By KARL PEARSON, F.R.S.

(1) In Biometrika, Vol. VIII. p. 250, I discussed fully the mathematical process requisite for measuring the probability that two independent distributions of frequency are really samples of the same population. As far as I am aware this is the only complete theory of the subject which has been published. I believe it to be scientifically adequate, and it has already been applied to a large number of problems\*.

Before that paper was published, it had been usual to compare any constants of two frequency distributions together, and by a due consideration of their difference relative to the combination of their probable errors to determine the probability of the identity of those constants. This could be repeated for any number of corresponding constants, and if theoretical curves of frequency had been fitted, their divergence or correspondence measured by the divergence or correspondence of their complete series of constants. The method above referred to, however, as based on the general theory of sampling, calls for no hypothesis as to the general theory of frequency. It takes the observed distributions and measures the probability that both are samples from a large population. The population may be homogeneous or heterogeneous; provided the samples are truly random samples we obtain a measure of the probability of their common origin.

In the course of a long statistical experience I have learnt that it is wholly impossible to reach any safe conclusions as to the identity or non-identity of populations by any process of mere graphical comparison of frequency distributions.

<sup>\*</sup> In actual practice the  $\chi^2$  test of "goodness of fit" should always be made with not too fine grouping at the terminals, especially when any group in the tails appears to be contributing largely to the total of  $\chi^2$ . This point was recognised *ab initio* (*Phil. Mag.* Vol. L. p. 164), and has recently been re-emphasised by Edgworth, *Journal R. Statistical Society*, Vol. LXXVII. p. 198.

The distributions in appearance are wholly dependent on the choice of scales and the eye alone cannot possibly make any measure of the degree of accordance, which will have scientific value.

In the accompanying Diagram I. for example, we have the frequency distributions permille of two strains of trypanosomes, (aa) from a Donkey and (bb) from a Hartebeeste. These we are told are identical. Below (cc) and (dd) are given the frequency distributions of head-breadths for two races, Egyptian and English women, separated by 7000 years interval. These strains we know to be different, but the eye that judges (aa) and (bb) to be the "same" might well suppose (cc) and (dd) to be also the same. Actually when we come to the quantitative measure of divergence, the probability that (aa) and (bb) are samples of the same thing is P < 000,000,1, while the probability that (cc) and (dd) are the same is P = 0.01. In other words it is 10,000 times as likely that Egyptians of 6000 B.C. and the English of 1680 A.D. are the same strain as that the trypanosomes from the Hartebeeste and those from the Mzimba Donkey are of the same strain. Both may indeed be of the "same strain" if a sufficiently wide meaning be given to the term. But is such a racial resemblance as we find between the Prehistoric Egyptian woman and the English woman diluted 10,000 times what we understand in ordinary language by the "same strain"? All the mathematician can understand by "sameness of strain" is the identity which corresponds to random samples of the same population. If the identity has been modified by a long evolutionary process, by markedly differential environment or treatment, is it not better to have some measure of a scientific nature of the extent of the difference or of the sameness? The eye can never provide any judgment of value on such a point. Especially is this the case if the graphs represent percentages, as the degree of divergence is of course a function of the number employed to determine the percentages. A deviation of frequency by percentages based upon samples of 200 might look to the eye absolutely like the deviation of frequency due to samples of 2000, but the scientific measure of the probability of sameness would be widely modified.

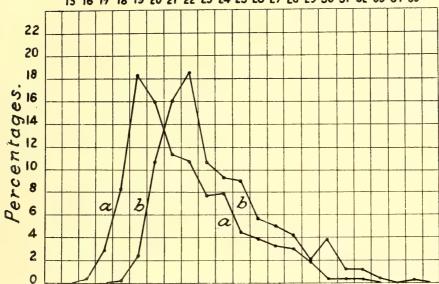
That the reader should have evidence how excellent is the test, I have taken the cranial lengths (Flower's measurement) of 67 female skulls dug up in Liverpool Street and compared them with the like lengths of 142 female skulls dug up in Church Lane, Whitechapel. It is possible that both these sets of crania formed part of the contents of plague pits, or there may be an interval in date of a century between them †. Diagram I bis shows the data arranged as percentage frequency curves. The  $\chi^2$  for 17 groups proceeding by 2 mm. ranges = 19·38, giving P = 250, or once in four trials, if the material drawn from were the same, we should obtain pairs of samples more divergent than the pair recorded. In other words we can be confident that the Liverpool Street and Whitechapel crania represent persons

<sup>\*</sup> An attempt to define the word "sameness" as used by writers on trypanosome strains would doubtless serve a useful purpose, and emphasise the fact that we can only define "sameness" by appeal to the theory of sampling, or by the adoption of some quantitative measure of the grade of likeness.

<sup>+</sup> See Biometrika, Vol. III. p. 191 and Vol. v. p. 86.

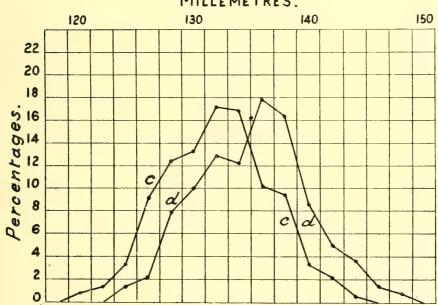
MICRONS.





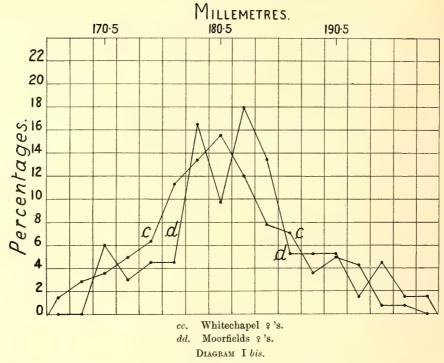
- aa. Mzimba Strain of Trypanosome.
- bb. Strain from Hartebeeste.

# MILLEMETRES.



- cc. Cranial Breadths of Egyptian Women 6000 B.C.
- dd. Cranial Breadths of English Women 1680 A.D.

DIAGRAM I.



of the same strain. That P = 25 and not, say, 85 may be merely a result of random sampling, or it may arise from some difference of period or social class.

(2) In a long series of papers recently published in the *Proceedings of the Royal Society*, Section B, conclusions are reached as to the identity of various strains of trypanosomes. These conclusions are largely based on a comparison of graphs of the frequency percentages obtained by measurement of hundreds of trypanosomes.

To some extent mean values are given for the different strains, but no arguments whatever can be based on them, for in no case has the probable error of the difference been calculated. Even if it had been calculated, this constant alone would not have sufficed to determine the sameness or difference of the strains. Further, the percentages of various forms in the strains are sometimes given; but again no attempt has been made to determine whether the differences of these percentages are or are not significant. It seems sufficient here to consider the far more valid test of the sameness or diversity of the frequency-distributions as a whole.

I shall divide my investigation into four parts:

- (i) The probability of identity of the strains on the evidence presented in the reports of the Commission of the Royal Society, Nyasaland, 1912.
- (ii) The probability that the host or the animal in which the trypanosome is cultivated makes essential differences in the distributions of frequency.

- (iii) The probability that the strains are alike after allowance has been made for the host.
- (iv) The nature of the heterogeneity which is statistically demonstrable in the bulk of trypanosome measurements.

I should like before considering the material to indicate one or two very important points. I am not concerned here with the truth or error of the conclusions drawn by Sir David Bruce and his collaborators. I am only concerned with the nature of the process by which they have drawn their inferences. That process consists in a measurement of the individual trypanosomes and an appeal to the statistics of these measurements—in short to what I should term biometric reasoning. There may well be other means of discussing the resemblances of the different strains of trypanosome,—either by microscopic examinations of divergencies in the life history of the different strains or by differentiation in their action on different hosts, or otherwise. But in the present case the appeal to statistics of measurement has been made. Drs Stephens and Fantham in their paper on T. rhodesiense (R. S. Proc. Vol. 85, B. p. 227) actually term their work a "biometric study," and the later papers of Sir David Bruce and others are no less "biometric," Now if an appeal be made to statistics, then by a statistical method alone can the answer be given. Further, that method must be the analysis of the modern fully equipped and highly trained statistician. Such a statistician, and he alone, can assert or deny on the basis of statistics the probability of any of these strains of trypanosomes being samples of the same population; he alone is in a position to judge the value of the evidence provided by the frequency distributions. If he finds substantial "divergence" where Sir David Bruce and his collaborators assert "sameness," then either statistical theory is wrong, or Sir David Bruce understands by "sameness" something quite different from the "sameness" of the statistician, and something which cannot be judged by the methods of statistics, to which accordingly no appeal should have been made, or only an appeal after a long series of control experiments. The "sameness" postulated by Sir David Bruce is something quite incompatible with the "sameness" found by the statistician when he investigates two samples of 100 crania of the same race or two samples of 1000 blood corpuscles of two series of frogs of the same race. It is what the statistician calls marked divergence and not sameness. If it be asserted that the extreme divergence actually existing between the strains of trypanosomes statistically discussed is due to difference of individual host and not to difference of strain, it will be clear that the divergence and not the sameness ought to have come out of the statistical investigation, and then control investigations ought to have been made to explain that divergence by environmental or other differences. But this is à priori to assume the identity of the strains and à posteriori to seek an explanation of marked divergence deduced statistically, whereas in the actual papers this great divergence is assumed to be statistical sameness and this sameness used as an argument for identity of strains. The statistician coming to the data critically

does not of course assert dogmatically that any two strains are not of identical race. What he does assert is that no argument for the sameness of the strains can be based on the statistics provided; for these actually show wide divergence, and he asks if the strains are à priori assumed to be "same," for a full à posteriori examination of the sources of the divergence.

The scope of the present paper is not the complete investigation of all the data of the Royal Society Commission, nor an endeavour to obtain from the published data the full conclusions which may be legitimately drawn from them. Its purpose is to illustrate the statistical methods which ought to be applied to such material and to indicate the essential necessity of control experiments on strains known to be the same or accepted as different. A point should be noted here, namely, that I have only found two cases where the strains on the basis of the statistical evidence are said to be different. The first is in the case of Trypanosoma evansi and Trypanosoma brucei. Sir David Bruce\* gives (1911) the frequency distribution of lengths of 820 individuals of T. evansi and compares it by means of a graph of percentages with T. brucei. The percentages of the latter appear to be deduced from the lengths for two series of 160 trypanosomes and 200 trypanosomes cultivated in a variety of animals (Uganda, 1909, and Zululand, 1894) and published in the preceding year +, but no reference is given in the paper to the original of the percentages in the graph, nor is any demonstration given in the paper of 1910 of the statistical sameness of the Uganda and Zululand strains there is merely said to be "marked resemblance;" where the trained statistician finds marked divergence §. Stephens and Fantham use the curve of 1911 to assert that there is a "general resemblance between the curves representing the measurements of these trypanosomes (T. gambiense, T. rhodesiense, T. brucei)" and consider that this "general resemblance" shows that "the method is a trustworthy one." It is not clear what "the method" referred to really signifies. The statistical comparison of means and maximum and minimum lengths without statement of probable errors, and the mere graphical examination of frequency curves are wholly inadequate to determine sameness or

<sup>§</sup> The two distributions are as follows:

	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	Totals
Uganda, 1909 Zululand, 1894	$\frac{-}{4}$	3	111	2 11	4 20	6 32	10 17	26 4		14 3		9	12 7	6 7	6 10	12 13		7 8	1 10	2 8	3 3	3	3	160 200

These give  $\chi^2 = 101 \cdot 18$ , leading to  $P < \cdot 000,001$ , or not once in a million trials would two so divergent distributions be obtained by sampling the same population.

<sup>\*</sup> R. S. Proc. Vol. 84, B, p. 186, 1911.

<sup>†</sup> R. S. Proc. Vol. 83, B, pp. 5 and 11, 1910.

<sup>‡</sup> R. S. Proc. Vol. 83, B, p. 12.

<sup>||</sup> R. S. Proc. Vol. 85, B, p. 233, 1912.

divergence. Only a month later than Stephen and Fantham's paper appeared another paper by Sir David Bruce and others\* comparing human trypanosomes from Nyasaland with T. brucei and T. rhodesiense and T. gambiense. But the curve for T. brucei is wholly different from that of a year earlier. Instead of a minimum at 24 microns there is now a maximum at 24 microns, and the "general resemblance" of T. brucei to T. evansi is much increased. We are now told that T. rhodesiense (Stephens and Fantham) is "a distinct species, nearly related to T. brucei and T. gambiense," and the conclusion drawn that "the human trypanosome disease of North-east Rhodesia and Nyasaland is not the disease known as Sleeping Sickness in Uganda and the West Coast of Africa†." But the divergence between the frequency distributions of T. brucei and the human trypanosome of Nyasaland when accurately measured is of exactly the same order as that which suffices to demonstrate the identity of the human Nyasaland trypanosome and T. rhodesiense. Thus the two cases in which divergence is asserted, i.e. (i) T. brucei and T. evansi, (ii) T. brucei and T. rhodesiense, seem to be differentiated largely on the base of unanalysed statistical evidence of a nature precisely like that which in other cases is interpreted to mean close "general resemblance" or "sameness." We do not feel that we are in the possession of independent evidence of differentiation which would enable us to test how far statistical divergency corresponds to recognised morphological differences of strain,—a fundamental requisite if we are to interpret as "sameness" a statistical divergence of an extremely high order.

In concluding these introductory remarks we must refer to the types of trypanosome in Nyasaland recognised by Sir David Bruce and his colleagues as distinct on other grounds than numerical measurements. They are:

- (i) *T. brucei* vel *rhodesiense*. This is said to be the cause of the human trypanosome disease of Nyasaland. The modal length appears to be 24 to 25 microns. According to Bruce and colleagues *T. gambiense* appears to have a mode of 20 microns, but there is evidence for a submode at 26.
- (ii) *T. pecorum*. This is said to be the cause of trypanosome diseases of domestic animals in both Uganda and Nyasaland. The modal length varies from 13 to 14§. There is no statistical evidence of bimodality.
- (iii) *T. simiae*. This attacks monkey, goat and warthog. Oxen, dogs, white rats, etc., are said to be immune. The length distribution appears to be very homogeneous and with a single mode at 18 microns ||.

<sup>\*</sup> R. S. Proc. Vol. 85, B, p. 431, 1912.

<sup>†</sup> R. S. Proc. Vol. 85, B, p. 433, 1912. In 1913, however, we find that "there is some reason for the belief that T. rhodesiense and T. brucei are one and the same species," see Sir David Bruce and others, R. S. Proc. Vol. 86, B, p. 407.

<sup>‡</sup> R. S. Proc. Vol. 84, B, p. 331. Stephens and Fantham's measurements on T. rhodesiense suggest modes at 20 and 26. Ibid. Vol. 85, B, p. 231. The double mode—roughly 18 to 20 and 28 to 29—appears in the Zululand (1894) and Uganda (1909) strains of T. brucei. Ibid. Vol. 83, B, p. 12.

<sup>§</sup> R. S. Proc. Vol. 82, B, p. 468, and Vol. 87, B, p. 14.

<sup>||</sup> R. S. Proc. Vol. 85, B, p. 477, and Vol. 87, B, p. 48.

(iv) T. caprae. This is found in waterbuck, ox, goat and sheep. The distribution of length is apparently homogeneous and the mode at 25 microns\*.

I leave out of account several forms of trypanosome referred to by Sir David Bruce and colleagues, e.g. *T. vivax*, *T. uniforme*, *T. ingens*, etc., of which no large series of measurements were at my disposal.

With the exception of *T. simiae*, which occurs in the warthog, the above trypanosomes appear to be found generally in the wild game and all of them are found in the *Glossina morsitans*. Sir David Bruce and his colleagues suppose the differentiation into these classes to precede the consideration of individual strain, but the exact *modus differentiationis* is not clear from the memoirs.

(3) Method of Investigation. The actual formula employed in the present investigation is very simple and can be applied by anyone able to do ordinary arithmetic. If N and N' be the sizes of two samples and the corresponding frequencies:

$$f_2, f_2, f_3, \dots f_p, \dots f_s,$$
  
 $f'_1, f'_2, f'_3, \dots f'_p, \dots f'_s,$ 

where  $f_p$ ,  $f_p'$  are the frequencies falling in the  $p^{\text{th}}$  category, then if

$$\chi^{2} = S_{1}^{s} \left\{ \frac{NN' \left( \frac{f_{p}}{N} - \frac{f_{p}'}{N'} \right)^{2}}{f_{p} + f_{p}'} \right\}$$

be calculated, the probability P that the observed or a greater divergence between the two series would arise from sampling the same population is obtained by determining P from  $\chi^2$  by my method of testing "goodness of fit." This method was first published in the Phil. Mag., Vol. 50, p. 157, 1900. The shortest method of actually determining P is by aid of Palin Elderton's tables for P with argument  $\chi^2$  issued in Biometrika, Vol. 1. p. 155, 1902. This is the process used in the measurements of sameness and divergence provided below.

- (4) On the Probability of the identity of the Strains discussed by Sir David Bruce and others.
- (a) I take first the question of the "sameness" of the Wild-game strains of trypanosomes as isolated from five antelopes—reedbuck, waterbuck, oribi, and two hartebeeste. Sir David Bruce and others discuss these strains in a paper† of February, 1912, and conclude, apparently from the statistical data, that "the five Wild-game strains resemble each other closely and all belong to the same species."

Now these Wild-game strains have a distinct advantage for they are all obtained from the trypanosomes ultimately taken from the rat as host; they were passed from the infected antelope through healthy goat, monkey or dog, which

<sup>\*</sup> R. S. Proc. Vol. 86, B, p. 278.

<sup>†</sup> R. S. Proc. Vol. 86, B, p. 407, 1913. In the Table p. 405 for 2500 trypanosomes under the heading 31 microns read a frequency of 33 not 53.

became infected, to the rat. The frequencies of lengths of the trypanosomes in microns were as follows:

From Rat	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	Totals
Hartebeeste (1) Hartebeeste (2) Oribi Waterbuck Reedbuck	1 	1 1 1 5	$\frac{11}{10}$ $\frac{2}{30}$	$     \begin{array}{r}       1 \\       30 \\       22 \\       8 \\       57     \end{array} $	12 47 77 26 90	53 79 109 59 81	80 51 90 74 53	51 57 58	53 44 28 58 17	46 37 19 44 16	$\frac{36}{23}$ $\frac{27}{27}$	28 35 15 34 23	28 21 33	21 24 14 26 25	10 11 6 17 18	19 3 5 19 9	6 8 2 9 8	6 1 - 3 2	2 1 2 2	$\begin{bmatrix} - \\ 2 \\ - \\ 1 \end{bmatrix}$	1 	500 500 500 500 500
Mzimba (Donkey) Strain	_	2	14	41	91	79	56	53	38	39	22	19	16	15	9	2	2	2		<sup> </sup> _	_	500

I questioned first whether the strains found in the two Hartebeeste were the same; they give

 $\chi^2 = 108.69$ , and therefore P < .000,000,1.

In other words not once in 10,000,000 trials would two such divergent samples arise if the Hartebeeste strains were samples of the same population. I now compare the Waterbuck and the Oribi; these provide  $\chi^2 = 109 \cdot 25$  and P < 000,000,1, and again the extraordinary divergence, not the sameness, is the statistical feature. The reader may rest assured that equally incompatible results arise when we compare the other antelopes. Statistically we are compelled to assert either that the trypanosome strains in these different antelopes were different species, or that, not only the infected species of antelope, but the individual antelope of the same species (as in the case of the two Hartebeeste) immensely modifies the strain of trypanosome. In short not the "sameness" of the strains, but their great statistical divergence is the fact which impresses itself on the biometrician. No biometrician could possibly accept the view of Sir David Bruce and his colleagues that\*:

"It is evident from these tables and charts that the various strains of this trypanosome, as they occur in wild game are remarkably alike. This is what might be expected. Here the trypanosome is at home; it is leading a natural life. It may be supposed to be saved from variation by constantly passing and repassing between the antelope and the tsetse fly."

Our authors, it will be noted, directly appeal for "likeness" of strains to the tables and charts.

With these immense measures of statistical differentiation, we ask: what would be the values of  $\chi^2$  and P, if examples of differentiated strains of trypanosomes could be found? If differences of host or treatment can produce these wide divergences, how without a preliminary study of the same strain in different hosts and under different treatments can we be certain whether these large divergences mean the same strain differently treated, or different species of trypanosomes?

<sup>\*</sup> R. S. Proc. Vol. 86, B, p. 406.

(b) The next comparison I make is between the Mzimba (Donkey) Strain taken through rats and the above wild-game strains. I have added the data for the Mzimba Strain to the last table (p. 93): it is given by Sir David Bruce and others in a paper on the Mzimba Strain\*. I compare the Reedbuck and the Mzimba (Donkey) strains first. We find:

$$\chi^2 = 53.37$$
,  $P = .000,05$ .

Thus only once in 20,000 trials would a divergence as great as this arise, if the two strains were samples from the same population.

The results of comparing the Mzimba strain with Waterbuck and Hartebeeste (1) give respectively

 $\chi^2 = 114.23$ , P = < .000,000,1,

and  $\chi^2 = 171.00$ , P = < .000,000,1.

These give for practical purposes *impossibility* of a common source, thus still further demonstrating that the marked feature of the wild-game and Mzimba strains is *divergence*, not sameness.

Sir David Bruce and his colleagues write†: "The trypanosome of the Mzimba strain is the same species as that occurring in the wild-game inhabiting the Proclaimed Area, Nyasaland." In an earlier paper a diagram‡ is given of the frequency distribution of 3600 trypanosomes of Human strain taken from the rat alone. These are drawn from four native cases of sleeping sickness in Nyasaland and from one European case from Portuguese East Africa. As the individual cases for the rats alone are not given, they have had to be read off the percentage diagram, but the frequencies must be very nearly correct. This Human strain may be compared with the T. rhodesiense, the T. brucei, the Mzimba (Donkey) strain and a strain obtained from a native woman suffering from "Kaodzera," the so-called sleeping sickness of Nyasaland. The frequencies of these five strains are given in the following table. I first compare the trypanosomes of Nyasaland given as (b) above with T. brucei and T. rhodesiense, for this is the comparison made by the authors themselves§.

Taking the trypanosomes of Nyasaland (b) and the *T. brucei* as figured in percentage curves by Bruce and others, we have

$$\chi^2 = 72.17$$
,  $P < .000,000,1$ ,

or it is impossible to ascribe any degree of sameness to these two strains. We now compare the Nyasaland strain (b) with T. rhodesiense, and find

$$\chi^2 = 69.95$$
,  $P = .000,01$ ;

<sup>\*</sup> R. S. Proc. Vol. 87, B, p. 31, 1913.

<sup>†</sup> R. S. Proc. Vol. 87, B, p. 34.

<sup>‡</sup> R. S. Proc. Vol. 86, B, p. 301.

<sup>§</sup> R. S. Proc. Vol. 85, B, pp. 431 and 433.

thus once in 100,000 trials two such divergent samples might be drawn. Although there is less divergence than in the case of T. brucei and Nyasaland (b), it is idle to speak of such a degree of divergence as sameness.

Length in Microns.

12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29
	- - 5 3	$-\frac{1}{8}$	$\begin{array}{c} 4 \\ 1 \\ 14 \end{array}$	2 19 4 17 29	14 42 46 40 35	41 63 111 63 67	91 81 159 55 54	79 75 219 66 92	56 91 288 63 51	53 65 312 75 74	38 66 365 87 56	39 93 359 93 68	22 91 314 80 59	19 107 314 82 85	16 110 231 72 61	15 104 218 50 72	9 87 198 38 50

## Length in Microns.—(continued).

	30	31	32	33	34	35	36	37	38	39	Totals	Remarks
Mzimba (Donkey) (a)	2	2	2			_			_	_	500	R. S. Proc. Vol. 87, B, p. 31. Rats only.
Human, Native Woman (b)	49	27	23	13	7	1	1				1220	R. S. Proc. Vol. 85, B, p. 427. Various hosts.
Human, mixed (c)	132	125	90	59	30	13	8	2	2	-	3600	
T. brucei	27	26	18	11	4	4	-		2		1000	R. S. Proc. Vol. 84, B, p. 331. Read from diagram
T. rhodesiense	52	28	13	13	5	1	1		_	1	1000	R. S. Proc. Vol. 85, B, p. 227. Various hosts.

To further establish our point let us compare the Human strain (c) for 3600 trypanosomes with the T. rhodesiense. Here  $\chi^2 = 325.47$  leading to P < 000,000,01. In other words the great degree of divergence for the case of the Nyasaland native woman is exceeded at least a thousand times, when we take the big example of four natives and one European.

Sir David Bruce and his colleagues write of these strains:

- "(1) The trypanosome of the human trypanosome disease of Nyasaland is T. rhodesiense (Stephens and Fantham)." In other words the P = 000,01 is interpreted as sameness.
- "(2) This is a distinct species, nearly related to T. brucei and T. gambiense, but more closely resembling the former than the latter." In other words they at this date distinguished between T. brucei and T. rhodesiense\*, and as a result of this distinction proposed to call the human trypanosome disease of North-east Rhodesia and Nyasaland by the name "Kaodzera" as not being identical with the sleeping sickness of Uganda and the West Coast of Africa. If we, however, compare T. brucei and T. rhodesiense we find  $\chi^2 = 46.83$  and P = 019. In other

<sup>\*</sup> R. S. Proc. Vol. 85, B, p. 433, 1912.

words once in about 50 trials we might expect to get two samples from the same population as divergent or more divergent than the distributions found for *T. brucei* and *T. rhodesiense*. We have in fact in the cases of these two trypanosomes reached our first instance of comparative sameness, and the statistics should have shown Sir David Bruce and his colleagues that *T. brucei* and *T. rhodesiense* were relatively the same, and though both differed from the human trypanosome of Nyasaland widely, the approach to *T. rhodesiense* was only slightly closer.

The accordance—speaking in a relative sense—of *T. rhodesiense* and *T. brucei* was asserted by Stephens and Fantham in March, 1912\*. In May, 1912, Bruce and others, speaking of the *T. rhodesiense*, term it a distinct species; in February, 1913, they say—although without publishing further frequency distributions—that "There is some reason for the belief that *T. rhodesiense* and *T. brucei* (Plimmer and Bradford) are one and the same species,"† and in a further paper of the same month, "Evidence is accumulating than *T. rhodesiense* and *T. brucei* (Plimmer and Bradford) are identical‡." In May, 1913 (*R. S. Proc.* Vol. 87, B, p. 34), we are told that the Mzimba strain is identical with the wild-game strain and that "it has already been concluded that this species is *T. brucei* vel *T. rhodesiense*." As far as the statistics of the subject go the only really weighty evidence for the identity is that of 1912, on which, without statistical analysis, the distinction between the two species was asserted.

(c) We will next consider the possible identification of *T. gambiense* with *T. rhodesiense* and with *T. brucei*.

The second identification is suggested by Sir D. Bruce and others in the words§:

"Whether these slight differences are fundamental or only accidental it is impossible at present to say, but enough has been written to show that *Trypanosoma gambiense* and *Trypanosoma brucei* approach each other very closely in shape and size."

The following table provides the data for T. gambiense to be compared with the distribution of T. rhodesiense ranging from 12 to 39 in the last table.

### Microns.

12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	Totals
	1	_	9	21	56	79	114	122	110	85	85	61	47	49	47	44	31	20	11	4	4	_						1000

The trypanosomes are from a variety of hosts.

For the 28 classes we have,  $\chi^2 = 140.27$  and P < 000,000,1. The chief point therefore is the complete divergence, not the resemblance of the two series.

<sup>\*</sup> R. S. Proc. Vol. 85, p. 233, 1912.

<sup>†</sup> R. S. Proc. Vol. 86, B, p. 407.

<sup>‡</sup> R. S. Proc. Vol. 86, B, p. 302.

<sup>§</sup> R. S. Proc. Vol. 84, B, p. 332.

<sup>|</sup> R. S. Proc. Vol. 84, B, p. 330.

Stephens and Fantham, who term their work a "biometric study," speak of "the general resemblance between the curves representing the measurements of these three trypanosomes (*T. gambiense*, *T. rhodesiense*, *T. brucei*)." They continue: "We do not consider, however, that identity of measurement would necessarily imply identity of species. We still believe that the difference in internal morphology, namely the presence of the posterior nucleus, is sufficient to separate *T. rhodesiense* both from *T. gambiense* and *T. brucei\**." As a matter of fact the "biometric study" of the data does not indicate identity in the measurements, but confirms the result of internal morphology by proclaiming wide differentiation.

(d) We can now compare T. brucei and T. gambiense. Of these Sir David Bruce writes: "Whether these slight differences are fundamental or only accidental it is impossible at present to say, but enough has been written to show that Trypanosoma gambiense and Trypanosoma brucei approach each other very closely in size and shape‡." The biometric commentary on this is that for length of the two series  $\chi^2 = 126.52$ , giving P < .000,000,1 and that as far as size is concerned the samples differ immeasurably, i.e. far beyond the limits of the calculated tables of P.

We should thus conclude, merely from the statistical evidence, for close sameness in *T. brucei* and *T. rhodesiense* but for marked divergence of both from *T. gambiense*.

<sup>†</sup> In a later section of this memoir I show that Stephens and Fantham have been markedly biased in their judgment of even and odd units of measurement (p. 129 below), and that the recognition of this makes a wide difference in the goodness of fit of my resolution into components to their data for *T. rhodesiense*. It seems desirable therefore to inquire whether this bias affects the test of "sameness" of *T. rhodesiense* with *T. gambiense*, *T. brucei*, and the Human strains (b) and (c), see the Tables pp. 95-6. The data were accordingly classified into groups of two microns, starting with 12 and 13, 14 and 15, etc., so as to get rid of the even bias as far as possible, and we find:

		Old Unit	Ranges	N	ew Two U	nit Ranges
Strains compared	n	$\chi^2$	P	n	$\chi^2$	P
T. rhodesiense and T. gambiense T. rhodesiense and T. brucei T. rhodesiense and Human	28 28	140·27 46·83	<.000,000,1 .019	14 14	118·73 25·76	< .000,000,1 .018
strain (b)    T. rhodesiense and Human	28	69.95	.000,01	14	45.92	.000,06
strain (c)	28	325.47	< .000,000,01	14	253.37	< .000,000,01

The bias towards even numbers of Stephens and Fantham has thus not substantially influenced our results, which still show the relative likeness of *T. rhodesiense* and *T. brucei*, and the marked divergence of the former from *T. gambiense* and the human strains.

<sup>\*</sup> R. S. Proc. Vol. 85, B, p. 233.

<sup>‡</sup> R. S. Proc. Vol. 84, B, p. 332,

(e) It seemed well worth while to investigate how far the two Nyasaland strains of Human Trypanosomes given in the table on p. 95 agree or differ. The first (b) of these strains from a native woman of Nyasaland may be compared with (c) a compound strain from four natives and a European. We find

$$\chi^2 = 172.36$$

giving

In other words, the two Nyasaland strains from human beings are indefinitely differentiated. I now compare the Mzimba (Donkey) strain\* (a) with human strains (b) and (c), we find:

for (a) and (b) 
$$\chi^2 = 223.16$$
 giving P certainly < .000,000,01;

for (a) and (c) 
$$\chi^2 = 348.55$$
 ,,  $< .000,000,01$ .

Thus the trypanosome strain found in the donkey appears to be absolutely incomparable with that found in man in Nyasaland, just as the strain found in the donkey differed from that found in wild-game.

(f) We may now turn to a memoir† by Sir David Bruce and others comparing the Mvera cattle strain, the wild-game strain, and the wild Glossina morsitans strain. They give on p. 13 of that paper the graphs for 500 specimens of T. pecorum, the wild-game strain, and of the wild Glossina morsitans strain taken from a variety of hosts. The following are the frequencies:

### Microns.

Strain	9	10	11	12	13	14	15	16	17	18	19	Totals
Mvera Cattle Strain Wild-Game Strain Wild G. morsitans Strain	$\frac{1}{1}$	$\frac{1}{4}$	15 2 16	64 34 42	101 85 129	136 172 147		59 63 42	8 22 15	1 3 1		500 500 500

We compare first Mvera cattle strain with the wild-game strain and find for our 10 categories

$$\chi^2 = 34.554$$
,  $P = .000,243$ .

This is a relatively low degree of divergence considering that P has been running into 1 in 10,000,000! But it means that if these two strains were samples of one and the same population, we should only expect two such divergent samples to occur 1 in 4000 trials.

<sup>\*</sup> This Mzimba strain of trypanosome is discussed in a paper headed: 'Morphology of the various strains of Trypanosome causing Disease in Man in Nyasaland.—The Mzimba Strain' (R. S. Proc. Vol. 87, B, p. 26); it is said to be of the Nagana type and is identified by Sir David Bruce and colleagues with T. brucei vel rhodesiense, the source of the human trypanosome disease.

<sup>†</sup> R. S. Proc. Vol. 87, B, p. 4.

Next we find for Myera cattle strain and the wild Glossina morsitans strain,

$$\chi^2 = 40.508$$
, or  $P = .000,008$ ,

or only once in 125,000 trials would a pair of samples so divergent arise when testing the same material.

Lastly, testing the resemblances of wild-game strain and wild G. morsitans strain, we find

 $\chi^2 = 35.41$ , or P = .000,2,

not such a gigantic divergency as we have found in many cases, but a difference so great that it only occurs once in 5000 trials requires explanation as divergency and cannot be used as an argument for "sameness."

It will thus be quite clear that as far as the measurements of length go, there is wide divergence to be accounted for between the trypanosomes found in the cattle, the wild-game and the tsetse fly, and that statistically this divergence is the remarkable feature. Yet the conclusion of Sir David Bruce and his colleagues, arguing very largely from the frequency distributions, is that "The Mvera cattle strain, the wild-game strain and the wild G. morsitans strain belong to the same species of trypanosome, T. pecorum\*."

It will be seen that actual statistical analysis does not in any way confirm the bulk of the conclusions reached by Sir David Bruce and his collaborators. The strains may or may not be ultimately of like origin, but what is quite clear from the analysis is that, if we are to rely on the measurements, then it is the divergence, not the sameness of these strains, which should have been emphasised. No stronger evidence could be deduced of the danger of appeal to statistics when the statistics are not handled by the trained statistician. The mere appeal to the resemblance of frequency curves given in the form of percentages, often based on widely different totals, is an only too common error of medical investigations; it is by no means confined to the Scientific Commission of the Royal Society, Nyasaland. But it has recently become so marked a feature of Series B of the *Proceedings of the Royal Society*, that a vigorous protest is really needful. Thus in the very last part issued (Vol. 87, B, p. 89) occurs a paper on "The Trypanosomes causing Dourine." In this paper there may be microscopic evidence to differentiate the strains A, B and C dealt with; on that I cannot express an

\* A further conclusion is also reached (*Ibid.* p. 26) "*T. pecorum*, Nyasaland, is identical with the species found and described in Uganda." Unfortunately the species found in Uganda is dealt with in a paper (*R. S. Proc.* Vol. 82, B, p. 468) which provides no frequency distributions, and does not tell us the total number on which the mean length—13·3 microns—is based. The mean value of the *T. pecorum*, Nyasaland is 13·954 (*R. S. Proc.* Vol. 87, B, p. 3) and the standard deviation is 1·393 in microns, thus the probable error of the mean is  $\cdot 67449 \times \cdot 0623$ . Assuming the Uganda trypanosome to be the same strain and to have the same variability as the *T. pecorum*, Nyasaland, the difference of the means =  $\cdot 654$ , with a probable error of  $\cdot 67449 \times \sqrt{0} \times \cdot 0623 = \cdot 67449 \times \cdot 088$ , thus the deviation of the means is 7·73 times its standard deviation. A deviation so great would only occur about once in  $4 \times 10^{14}$  trials, i.e., would be practically impossible if the two strains were identical. Here again it is excessive divergence not sameness which the statistics indicate.

opinion. But on pp. 92—3 percentage frequency curves are drawn for the three strains, and the following remark is made:

"A survey of the curves obtained by plotting out in percentages the various lengths of trypanosomes encountered in each of the three strains is of interest. It will be observed that in the case of rats the curves of each of the strains correspond fairly closely."

Now what do the authors mean by "fairly closely"? In their conclusions they identify B and C and differentiate A. Unfortunately they have not given their actual frequencies, and I have had to endeavour to reconstruct them from the percentage curves. There results for the rat-data:

### Microns.

16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	Totals
1	1 1	10 1 4	9 3 3	5	1	4	10	28 20 24	22*	47 18* 28	25	55 24 31	42 35* 16		37 15 7		13 15 2		6 3	3	500 250 250

We obtain the following results:

Strains A and B:  $\chi^2 = 31.11$ , P = .0627,

Strains A and C:  $\chi^2 = 43.37$ , P = .0034,

Strains B and C:  $\chi^2 = 72.72$ , P = < .000,001.

Thus to judge from rats only, B and C are far more divergent from each other than either is from A; in other words the strain A is intermediate between B and C and closer to B, from which it is not immensely divergent; two such samples as A and B might, as far as the length distributions go, be drawn from common material once in 16 trials.

Now of course no one suggests that a conclusion drawn from this rat-material is to replace one drawn from guinea-pig material, but the statistician cannot agree that for rats "the strains correspond very closely"; and he finds it illogical to place the evidence of the rat-data on one side and proceed to draw conclusions from the ocular inspection of the guinea-pig curves, without noticing that the conclusion is markedly opposed to the proper deduction from rat-data. Indeed while the guinea-pig-data† give a relatively high degree of relationship between B and C(P = 0157) it is not as high as the rats give between A and B (P = 0627); and while the

<sup>\*</sup> The values given by the percentage graphs in these cases are respectively 21, 17 and 34, and the total appears to be 247 and not 250 as stated. Either 247 were used or the graph is in error. The three individuals were introduced in a way calculated not to increase divergence.

<sup>+</sup> The frequency distributions for the guinea-pigs have had to be reconstructed from the percentage curves, the necessary data not being published by the authors.

relationships of A and B (P < .000,000,1) and A and C (P < .000,001) are very low, the origin of the second hump in the guinea-pig distribution for A requires much more analysis and the certainty by control experiments, that it always repeats itself, and is not the result of hitting a "pocket."

It seems to me that any statistical analysis by modern methods of the trypanosome data compels us to confess that either statistical methods must be discarded entirely in these trypanosome investigations, or they must be pushed to their logical conclusion, and used as the fundamental instrument of research which can guide our enquiries by inference and suggestion when, and when only, it is handled by the trained craftsman. Thus far the use made of statistical methods seems merely to have confused the issues, and brave would be the man who would venture to say after reading this section of our present paper that any two strains discussed by the commission are definitely "same" or certainly differentiated.

(5) On the Probability that the Animal in which the Trypanosome is cultivated makes essential Differences in the Distributions of Frequency.

But the very method which casts apparent discredit on the results at present reached seems able to lead us to definite conclusions provided we start with it as the fundamental mode of investigation. Really very little inspection seems to indicate that not only the host but the period of infection materially influences the frequency distribution. These points have not been wholly disregarded by the investigators in this field, but they have had no quantitative measure by which they could appreciate the relative influence of the various environmental factors. Nor indeed could the method be fully applied without experimental observations on trypanosomes of the same strain subjected to differential treatment. Knowing in such cases the quantitative divergence produced, we should be in a position to infer whether two strains from different sources were separate species or merely modified by differential environment. Until we have such quantitative measure no hypothesis of sameness or difference can flow from statistical treatment; nobody as yet knows how much to attribute to environment, how much to attribute to individuality of strain.

In endeavouring to throw light on this matter we are, however, checked at the very start by the absence of effective material. In some cases the period of infectivity is not given; in others we are not always able to break up the total frequency by reference to the host, or to a single host. And even when we merely classify by one type of animal as host, we may have reduced our material to such small numbers that samples may be "same," which on larger numbers would show the marked divergence due to the emphasis of smaller differences\*. Some suggestive points can, however, be effectively dealt with and they are treated in the following paragraphs.

<sup>\*</sup> It may not be possible to differentiate Bavarian from Würtemberger on samples of 50 crania, although quite possible on samples of 400.

(a) I ask what difference is made when a strain is passed through various animals (goat, monkey, dog, rat) or through a single animal alone. Taking the wild-game strain discussed by Sir David Bruce and others\*, we have:

### Microns.

	10	11	12	13	14	15	16	17	18	Totals
Wild-Game Strain (from various animals) Wild-Game Strain (from a single rat 510)	 1	2 9	34 53	85 137	172 163	119 117	63 14	22	3	500 500

Here we find  $\chi^2 = 65.37$  and P < 000,000,1. In other words the distribution of lengths of the trypanosomes of the wild-game strain obtained from various animals differs so enormously from that obtained from a single rat that the two cannot be looked upon as samples of the same population. The moment this result is realised we appreciate that (i) it is impossible to compare two strains developed in a variety of animals unless we have previously tested on the same strain the equal valency of these animals, (ii) a series of animals of even the same species may quite possibly give widely divergent results from those obtained for a single animal. Thus passing from a variety of animals in wild-game strain to a variety in wild G, morsitans strain makes less difference (P = 000,008)—although great enough—than passing from a variety of hosts to a single rat in the wild-game strain. This rule is not universal, but it illustrates the absolutely essential need for testing the effect of change of host before questioning the identity or non-identity of two strains.

(b) I now turn to the Mvera cattle strain, and ask what differentiation is produced by the dog and goat as hosts. The data are very sparse and unless we get a high degree of resemblance may be worth little. They run †:

### Microns.

T. caprae	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	Totals
Goat Sheep			3	7	11 10	35 12	43 29	50 39	33 31	28 28	27 20	17 5	5 3	1	<u></u>	260 180

leading to  $\chi^2 = 18.088$  and P = 1133 or the resemblance is considerable although not so great as we find between goat and dog for the Myera cattle strain.

<sup>\*</sup> R. S. Proc. Vol. 87, B, pp. 6 and 8.

<sup>†</sup> R. S. Proc. Vol. 87, B, p. 3. I tested the relative interchangeability of goat and sheep in the case of T. caprae. The data are as follows: (R. S. Proc. Vol. 86, B, p. 280)

Microns.

	9	10	11	12	13	14	15	16	17	Totals
Mvera Cattle, Goat ,, ,, Dog	1	1	3	14 11	22 27	26 30	19 21	13 8	1	100 100

We have  $\chi^2 = 5.396$  leading to P = .714, or in 71 pairs of samples out of 100 from a homogeneous population, we should get more divergent results. It follows therefore that, as far as these small series of this strain go, goat and dog are interchangeable as hosts.

Let us go a stage further and ask whether ox is interchangeable with goat and dog. The following is the frequency distribution for the trypanosomes through the ox:

Microns.

	9	10	11	12	13	14	15	16	17	18	Totals
Mvera Cattle, Ox	_		7	18	33	44	49	21	7	1	180

Compared with the goat strain, this gives

$$\chi^2 = 9.559$$
 and  $P = .3888$ ,

and compared with the dog strain

$$\chi^2 = 9.461$$
 and  $P = .3973$ .

Thus in about two out of five trials from a same population we should get pairs of samples differing more than the dog and goat strains do from the ox strain. We conclude that while for practical purposes dog, goat and ox strains in the Mvera cattle trypanosomes are interchangeable, yet the dog and goat strain are nearly twice as much alike as the ox strain is to either. Lastly—although it is rather a rash proceeding—I compare rat with goat and dog. It is rash because only 40 trypanosomes through the rat were measured, and this is wholly inadequate for real determination. The frequencies for the lengths are:

	9	10	11	12	13	14	15	16	17	Totals
Mvera Cattle, Rat , Dog and Goat	1	1	6		2 49	16 56	12 40	10 21	<u>_</u>	40 200

We find  $\chi^2 = 21.329$  and P = .0064. The small series of rat trypanosomes probably accounts for no smaller value of P, but the odds of 155 to 1 are sufficient to show that rat series must not be mixed with series from the goat,

dog or ox. This confirms the view obtained for the wild-game strain, that a strain taken through the rat as host is incomparable with strains from other animals.

(c) The totals considered for one species of host in (a) and (b) are rather small. Larger numbers are forthcoming for the so-called Mzimba strain of trypanosomes taken from a donkey at Mzimba. The frequencies are here\*:

### Microns.

1	6 17 18	19   20   21	22   23	24 25 26	27 28 29	30 31	32 Totals
Mzimba Strain, Dog " , Rat	8 17 2 14 41	56 69 67 91 79 56	$\begin{vmatrix} 47 & 27 \\ 53 & 38 \end{vmatrix}$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{vmatrix} 7 & 4 & 4 \\ 16 & 15 & 9 \end{vmatrix}$	$\begin{bmatrix} 4 & 2 \\ 2 & 2 \end{bmatrix}$	1 360 500

We find  $\chi^2 = 25.499$  and P = 0619. Thus only about once in 16 trials should we get such a degree of divergence as the two samples present, drawing them from the same population. This is very far from such a divergence as we have noted in the rat and dog for the Mvera cattle strain, or in the case of rat against other animals in the wild-game strain, which was extremely large. The only explanations that occur to me here are:

- (i) In the case of the wild-game strain and the Mvera cattle strain a single rat seems to have provided all the trypanosomes, while in the case of the Mzimba strain two rats were used; this might lessen the influence of individuality.
- (ii) In the case of the Mvera cattle strain and the wild-game strain the trypanosomes were ultimately taken from a great number of individuals. In the Mvera cattle case we are told that 32 °/o of the herd were affected, and we have some details of 16 head of cattle and 5 donkeys naturally infected †. In the wildgame case, the wild game affected were very numerous, covering cases of eland, reedbuck, waterbuck, bushbuck, oribi, koodoo, hartebeeste, buffalo and hyaena. Now can we start with the hypothesis that all the individual cattle and all the individual wild game were each bitten by a fly carrying the same strain of trypanosome? Have we any more right to suppose à priori that one wildgame strain of trypanosome and one cattle strain of trypanosome exist, and ask whether these two are identical, than to ask whether the strains carried by hyaena and hartebeeste are the same? We have already (p. 93) seen that the strains from two hartebeeste are extremely divergent. What right have we à priori to classify all wild-game trypanosomes together and call them a wild-game strain? And if two antelopes, whether of the same or of different species, give widely different results, why are the trypanosomes of oxen of the same herd or donkeys and oxen from the same neighbourhood to be classed à priori as of one species?

<sup>\*</sup> R. S. Proc. Vol. 87, B, p. 31.

<sup>†</sup> R. S. Proc. Vol. 87, B, p. 15.

If we turn to the Mvera cattle, we find there were four sources of trypanosomes for the ox, two for the goat, and the same two for the dog—these two sources being two of the four cattle sources. There was only one source for the rat, but I have not discovered how far it was identical with one of those for ox or goat\*. In the Mzimba donkey strain there was one source for dog and rat. In the wild-game strain there were, I make out, eight sources of trypanosomes for the goat, four for the dog, and only one for the rat†.

Thus the individuality, which might be supposed to influence the result, because we are treating of trypanosomes in this case from a single rat, in the Myera cattle case from a single rat, and in the Mzimba data from only two rats, may really arise from the fact that the rat strains in each case are derived from a single source, while the dog, goat and ox strains show a multiplicity of sources. The troublesome point is that the experimental part of the work has not been designed to answer what seem to me fundamental questions. We cannot directly inquire what difference the host makes because different hosts have rarely been treated with the strain from a unique source. We can say that dog and goat are interchangeable for the Mvera cattle strain, because both drew trypanosomes from the same two sources; but we cannot determine whether the difference in the ox is due to difference of the host, or to the introduction of two more sources. Similarly the divergence between the trypanosomes from rat and from other animals for the wild-game strain may be due to using one rat and therefore one source, and not the many sources of the other animals, or it may really be due to the differentiation of the host. In the same way the difference between the two hartebeeste may be due to individuality in the same species, or to infection from different strains.

(d) To some slight extent we may appreciate the effect of individuality by comparing the two rats 512 and 513 in the case of the single source, the Mzimba strain<sup>†</sup>.

The frequencies are as follows:

### Microns.

Mzimba Strain	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	Totals
Rat 512 Rat 513	2	5 9	17 24	37 54	36 43	26 30	25 28	18 20		14 8	9 10	11 5	9	7 2	1	1 1	2	240 260

The numbers are not as large as we should like; but they give

$$\chi^2 = 17.89$$
,  $P = .3306$ .

<sup>\*</sup> R. S. Proc. Vol. 87, B, pp. 2 and 15.

<sup>†</sup> R. S. Proc. Vol. 87, B, pp. 6 and 8 compared with 5. Rat from p. 8.

<sup>‡</sup> R. S. Proc. Vol. 87, B, pp. 29 and 31.

Clearly then two samples as divergent as those found would occur on the average once in three trials. It follows that two individual rats are really interchangeable and we note that the extent to which ox is interchangeable with dog or goat for the cattle strain is very much the degree in which two rats are interchangeable. To judge from this single instance, individuality within the same species of host is not very important, and when we find two hartbeeste differing as those considered on p. 93, it seems much more likely, with the information we have at present got, that the hartebeeste were infected with different strains of trypanosome than that their individuality produced the enormous divergence noted. Again the sensible divergence between Mzimba strain in dog and rat on p. 104 is probably due to difference of host, but the enormous difference in the wild-game strain between a single rat and dog and goat on p. 103 is probably due to differences in the strains of trypanosomes in the various types of wild game dealt with. We may consider whether the dog and goat data for the wild-game strain differ sensibly. We have\*

Microns.

	11	12	13	14	15	16	17	18	Totals
Wild-Game Strain, Goat , Dog	1	16 12	37 31	73 57	38 50	26 24	8 6	1	200 180

Here  $\chi^2 = 6.04$  and P = 5378. Thus in more than half the trials we should obtain from homogeneous material pairs of samples more divergent than those for dog and goat. This confirms the view formerly expressed that as far as trypanosomes are concerned dog and goat are interchangeable. We cannot yet say that they are not interchangeable with the rat, as the mixture of strains in dog and goat and the uniqueness of strain in the rat may account for the marked divergence of the latter. Sir David Bruce and his colleagues do not appear to have noticed the wide divergence of the distribution of the rat from the dog and goat either as indicating the heterogeneity of the wild-game and the cattle strains of trypanosomes, or as suggesting such wide differentiation of strain by the host, that rat-material cannot be mixed with that from dog and goat. They do, however, remark of the wild-game strain: "In this the rat is not a suitable animal, since many strains of T. pecorum have no effect on it †." This suggests that T. pecorum is not homogeneous and that the rat exercises a selective influence on its strains. The suggested rejection of the rat data seems, however, to be based upon the inconvenience of its non-infectivity, and not on what might turn out to be of great importance a selective influence on wild-game or cattle strains. It is not possible to test this selective power in the present instance, as we do not actually know how heterogeneous either the cattle or wild-game material used really was.

<sup>\*</sup> R. S. Proc. Vol. 87, B, p. 7. † R. S. Proc. Vol. 87, B, p. 7.

(e) If we turn to the *T. pecorum* strain as actually found in the tsetse fly, we see that Sir David Bruce and his colleagues deal with these trypanosomes passed through a variety of animals, of which only goat and dog supply sufficient numbers for any even approximately accurate treatment. The data are as follows\*:

### Microns.

	9	10	11	12	13	14	15	16	17	18	Totals
Wild G. morsitans strain: Goat ,, ,, ,, Dog	1	3	12 3	21 14	55 34	60 41	32 40	12 19	4 9	_	200 160
Wild G. morsitans strain: Rat		1	_	3	22	28	19	6	1		80

For goat and dog we find  $\chi^2 = 19.518$ , which give P = .0125. The resemblance is therefore far less than we have found for goat and dog in other strains, only once in 80 trials from homogeneous material would two samples of such divergent character arise. Before we comment on this it seems desirable to compare the very inadequate rat data.

For rat and goat we have

$$\chi^2 = 12.201, \quad P = .1434.$$

For rat and dog we have

$$\chi^2 = 11.370, \quad P = .1245.$$

Accordingly we see that for this material the rat strain (i) lies between the dog and goat strains, and (ii) is definitely interchangeable with dog and with goat, while the dog and goat are much more divergent. Now the sparsity here of all the data must prevent any dogmatism; all we can reach is suggestion for further investigation. But the following points should be noted †. The trypanosomes through the goats were obtained from six different goats, infected directly from the wild fly; the trypanosomes from the dogs were obtained from only four different sources, namely from a monkey directly infected by the wild fly, from a dog directly infected, and from two goats (89 and 125), the former only of which is identical with one of the former six goat sources. Lastly, the rats were infected from one dog alone, upon which the tsetse flies had directly fed. This dog is not identical with one of the dog sources. Now unless we assume that all the strains of the trypanosome found in the tsetse fly are identical—which is certainly not in accordance with the differences found in the strains of wild game from the "flycountry"—it is by no means certain that the trypanosomes obtained from wild G. morsitans, through goat, dog and rat as above noted came from anything like the same sources. Further, the closer resemblance between rat and dog strains

<sup>\*</sup> R. S. Proc. Vol. 87, B, p. 11.

<sup>†</sup> R. S. Proc, Vol. 87, B, pp. 10, 11, and 19 to 22,

may simply be the result of the rat strain having been developed in the dog as host. The divergence between the dog and goat strain may again be solely due to the greater variety of sources in the goat. The data from the wild G. morsitans experiments seem to indicate that the observed divergences between the strain from rat and the strain from goat or dog may not be due to difference of host, but to difference of source from which the material was drawn, and to difference of treatment of the individual stock of trypanosomes, e.g. the number of hosts, etc., through which it has passed.

It seems absolutely certain that at the present time most light would be thrown on the conditions for asserting sameness or diversity of strains, by well devised experiments on strains from single sources passed through different species of hosts in different manners, in order to determine the exact measure of divergence produced by host and by treatment, and ultimately to devise a standard treatment for all strains which we desire to compare.

The exact nature not only of host, but of standard treatment is most vital. We can demonstrate the influence of treatment at once by considering the "percentages of posterior nuclear forms among short and stumpy forms" recorded by Sir David Bruce and his colleagues for the wild-game strain\*. All the trypanosomes were from rats, and although the date of infection of the rat is, I think, not stated, the dates of first extraction will be after much the same interval, and we can therefore classify by date from first extraction. We find the following table:

Wild-Game Strains.

Percentage of Posterior-Nuclear Forms among
Short and Stumpy Forms.

From first Extraction	$21^\circ/_\circ$ and under	$22^{\circ}/_{\circ}$ and over	Totals
6 days and under 7 days and over	18 6	6 18	$\begin{array}{c} 24 \\ 24 \end{array}$
Totals	24	24	48

Using Sheppard's formula for the four-fold table, we have for tetrachoric r = .707;

or, the correlation between this character of the trypanosome and the time after infection of extraction is very considerable. It will be obvious that in a standardised treatment this time of extraction will play a most important part. But it again is not independent of the species of trypanosome, for if we take the wild Glossina morsitans strains†, we find:

<sup>\*</sup> R. S. Proc. Vol. 86, pp. 396-404, Tables III, VI, IX, XII and XV.

<sup>+</sup> R. S. Proc. Vol. 86, B, pp. 410—418, Tables III, VI, IX, XII and XV. I have added one percentage by random selection from the complete table by lot in order to give 60 cases, and save labour in fractionising.

Percentage of Posterior-Nuclear Forms	among
Short and Stumpy Forms.	

From first Extraction	$7$ $^{\circ}/_{\circ}$ and under	$8^{\circ}/_{\circ}$ and over	Totals
6 days and under 7 days and over	12 18	18 12	30 30
Totals	30	30	60

leading to r = -309.

In other words using tsetse fly strains and not wild-game strains, but the same host, we find that now the correlation is negative or the longer the infection the smaller the percentage. Actually the five G. morsitans strains show remarkably irregular results compared with the results for the wild-game strains; the extractions were spread over much the same period, 13 to 14 days on the average, but were somewhat more numerous for the G. morsitans. Thus even the same method of extraction may give widely varying results according to the nature of the strain producing the infection, although the host be the same.

To the statistician who examines the frequency distributions provided by Sir David Bruce and his colleagues for both wild-game strains and Glossina morsitans strains, there can hardly remain a doubt about the heterogeneity of the material in each case. We have already demonstrated this statistically for the wild-game strains. These strains not only differ by immense differences inter se, but intra se they are clearly heterogeneous. Whether this heterogeneity is due to the mixture of separate strains, to dimorphism within the strain, or to the combination of material drawn from the rat at various stages of infection, it is not possible on the material at present available to determine finally. The same remarks apply with even greater certitude to the wild G. morsitans strains than to the wild-game strains. But we shall return to this point in the last section of this paper. We have already noted that Sir David Bruce and his colleagues identify against the weight of the statistical evidence—the Mvera cattle strain, the wild-game strain and the wild G. morsitans strain as belonging to the same species T. pecorum\*. They had previously identified other strains in wild game, G. morsitans and human beings with T. rhodesiense which they elsewhere describe as vel brucei. This is again, I hold, against the weight of statistical evidence. But it is not clear from the memoirs themselves what is the exact process by which an individual fly, an individual human being, or the blood from a specimen of wild game is credited with carrying a homogeneous strain. The sizes are so different in the cases of T. pecorum and T. simiae that there may be no difficulty in distinction, but the range is so great and to the statistician the material seems so heterogeneous in the case of T. brucei vel rhodesiense that, perhaps, a fuller description by the authors

<sup>\*</sup> R. S. Proc. Vol. 87, B, p. 26.

<sup>†</sup> R. S. Proc. Vol. 86, B, p. 42.

<sup>‡</sup> R. S. Proc. Vol. 86, B, p. 426.

of the process of differentiation would aid him. This is of especial importance if it should turn out, as I suspect, that the trypanosomes classed as *T. brucei* are either dimorphic, or belong to two different species.

In another paper\* we find the trypanosomes from G. morsitans, on the basis of their infective powers on monkey, goat and dog, resolved into T. brucei vel rhodesiense, T. pecorum, T. simiae and T. caprae. But it is clear that the differentiation was not done solely by infectivity, or there would have been no means of distinguishing T. brucei and T. pecorum which attack all three—monkey, dog and goat. The question arises, whether T. pecorum, T. simiae and T. caprae being readily identified by microscopic examination or size, the remainder was classed as T. brucei, in which case the question of the heterogeneity of this group, which appears to attack all animals, is rather supported than otherwise by this paper.

Frequencies of the Various Strains for Length.

Length in Microns.

Strain	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26
T. pecorum T. simiae T. caprae	2	6	42 —	193 	452 —	618 7	453 28 —	178 76	51 93	5 126 1	92	47		6 23			95	
(i) T. rhodesiense (ii) T. brucei (iii) T. gambiense (iv) Mzimba Strain (v) G. morsitans (vi) Wild Game (vii) Human Strain (viii) Chituluka				1	3 5 1 — —	10 8 - - - 1	19 14 9 - 7 1 10 1	29 17 21 8 31 8 41 8	35 40 56 27 148 53 154 48	67 63 79 79 230 118 325 81	54 55 114 175 326 252 494 78	92 66 122 189 252 381 528 71	51 63 110 139 237 348 577 44	74 75 85 109 184 285 512 46	56 87 85 72 143 200 525 56	68 93 61 66 115 162 511 53	59 80 47 36 130 149 464 98	85 82 49 32 110 135 425 120

Length in Microns—(continued).

Strain	27	28	29	30	31	32	33	34	35	36	37	38	39	Totals	Source
$egin{array}{lll} T. \ pecorum & \ldots \ T. \ simiae & \ldots & \ldots \ T. \ caprae & \ldots & \ldots \end{array}$		<u>-</u>	24	9										2000 500 500	R. S. Proc. 87, B, p. 13 Ibid. 85, B, p. 477 Ibid. 86, B, p. 278
(i) T. rhodesiense (ii) T. brucei (iii) T. gambiense (iv) Mzimba Strain (v) G. morsitans (vi) Wild Game	61 72 47 24 127 125	72 50 44 22 133 110	50 38 31 16 113 62	52 27 20 7 96 55	28 26 11 4 54 33	13 18 4 4 44 12	13 11 4 — 11 7	-5 4 - 7 3	1 4 - 2	1		2	1	1000 1000 1000 1000 2500 2500	Ibid. 85, B, p. 227 Ibid. 84, B, p. 331 Ibid. 84, B, p. 330 Ibid. 87, B, p. 31 Ibid. 86, B, p. 419 Ibid. 86, B, p. 405
(vii) Wild Game (vii) Human Strain (viii) Chituluka	372 111		307 138	198 99	167 117	123 91	77 63	36 27	12 11	11 9	2	1	_	6220 1500	Ibid. 86, B, p. 330 Ibid. 86, B, p. 291

<sup>\*</sup> R. S. Proc. Vol. 86, B, p. 422.

At any rate the exact method of differentiation adopted would be of interest to the statistician. The result of the paper is that the four species of trypanosomes occur in quite comparable permilles of tsetse flies caught in the sleeping sickness area of Nyasaland, and there is no evidence to show that they or other strains also may not occur side by side in the same fly or in the same specimen of wild game. Further, these compound strains would then appear in different proportions in the host. Some such hypothesis seems very needful to account for the extreme heterogeneity of the wild game, wild G. morsitans, and human strains as recorded by Sir David Bruce and his colleagues. The following table gives a comparison of what appear to be homogeneous strains—T. pecorum, T. simiae and T. caprae—with what appear statistically to be heterogeneous strains, i.e. T. brucei, T. rhodesiense, T. gambiense, the Mzimba strain, the wild-game and wild G. morsitans strains of human type, and the human strains themselves. The table

Means, Standard Deviations and Coefficients of Variation of eleven Strains of Trypanosomes.

Series	Mean	Standard Deviation	Coefficient of Variation
T. pecorum T. simiae T. caprae	13·992 ± ·019 17·870 ± ·050 25·508 ± ·063	1 ·2816 ± ·014 1 ·6558 ± ·035 2 ·1011 ± ·045	9·16±·099 9·27±·199 8·58±·184
(i) T. rhodesiense (ii) T. brucei (iii) T. gambiense (iv) Mzimba Strain (v) G. morsitans (vi) Wild Game (vii) Human Strain (viii) Chituluka	$23 \cdot 577 \pm \cdot 100$ $23 \cdot 529 \pm \cdot 094$ $22 \cdot 113 \pm \cdot 081$ $21 \cdot 413 \pm \cdot 063$ $22 \cdot 695 \pm \cdot 058$ $22 \cdot 622 \pm \cdot 047$ $23 \cdot 796 \pm \cdot 035$ $26 \cdot 172 \pm \cdot 084$	$\begin{array}{c} 4.6764 \pm .071 \\ 4.3938 \pm .066 \\ 3.7867 \pm .057 \\ 2.9586 \pm .045 \\ 4.3002 \pm .041 \\ 3.4541 \pm .033 \\ 4.1262 \pm .025 \\ 4.8414 \pm .060 \end{array}$	$\begin{array}{c} 19.83 \pm .311 \\ 18.67 \pm .291 \\ 17.12 \pm .266 \\ 13.82 \pm .212 \\ 18.95 \pm .187 \\ 15.27 \pm .174 \\ 17.34 \pm .108 \\ 18.50 \pm .235 \end{array}$

above, gives the means, standard deviations and coefficients of variation of these strains. It will be seen that the first three are of a very different character to the last five. The variation of the latter is about double that of the admittedly pure strains, and throughout the whole course of our further work this possibility of heterogeneity, and the differential selection of the components by the host must be borne carefully in mind. Great divergences do not discourage the use of biometric methods, and we get occasionally identities of strains which are quite beyond the limits of chance coincidence and which point to definite possibilities if only host, environment, and treatment are once effectively standardised. I propose to try to throw some light on these points in the remaining sections of this paper.

- (6) On the Probability that Strains are alike after allowance for the Host.
- (a) Luckily in certain cases the treatment has been more or less alike. Thus in the wild Glossina morsitans strain, the tsetse flies brought to the Laboratory

from the "fly-country" were in one strain (I) fed on a monkey and in the case of four other strains (II to IV) fed on dogs. From these animals thus infected others were inoculated, but in each case only the trypanosomes from a single rat were used for purposes of measurement and comparison. The following table gives the frequency distributions of the five strains, and chiefly on the basis of these distributions, Sir David Bruce and his colleagues conclude that:

"The five wild Glossina morsitans strains resemble each other closely, and all belong to the same species of trypanosome." (p. 421.)

Wild G. morsitans Strains\*.

### Microns

	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	Totals
Strain I ,, III ,, IV ,, V	_ _ 1 6	$\begin{vmatrix} 3\\ 19\\ 5\\ 4 \end{vmatrix}$	11 1 72 37 27	25 4 84 60 57	56 20 85 71 94	62 43 44 54 49	75 67 24 34 37	53 44 40 25 22	31 48 33 17 14	28 34 27 13 13	44 42 18 15 11	16 35 21 19 19	23 33 12 34 25	26 43 11 30 23	22 28 3 31 29	12 23 4 30 27	6 19 3 8 18	14 14 13	$\begin{array}{ c c } & 1 & \\ & 2 & \\ & & \\ \hline & 1 & \\ & 7 & \end{array}$	1 1 3		500 500 500 500 500
Sum	7	31	148	230	326	252	237	184	143	115	130	110	127	133	113	96	54	44	11	7	2	2500

Investigating the statistical measure of resemblance in the usual way we have the following series of results:

Strains I and II:  $\chi^2 = 81.88$ , P < .000,000,1,Strains I and III:  $\chi^2 = 139.71$ , P < .000,000,01, $\chi^2 = 100.15$ , Strains I and IV: P < .000,000,1, $\chi^2 = 115.77$ , Strains I and V: P < .000,000,1,Strains II and III:  $\chi^2 = 328.12$ , P < .000,000,01,Strains II and IV: P < .000,000,01, $\chi^2 = 184.88$ ,  $\chi^2 = 208.79$ , Strains II and V: P < .000,000,01,Strains III and IV:  $\chi^2 = 122.79$ , P < .000,000,1,Strains III and V:  $\chi^2 = 147.20$ , P < .000,000,1,Strains IV and V:  $\chi^2 = 23.90$ , P = .2470.

Statistically therefore there is not the faintest resemblance whatever between any pair of these strains except the IV and V. These strains are for practical purposes interchangeable. In one out of every four trials two pairs of samples of 500 from the same trypanosome population would give results more divergent than those observed. But what is the source of this resemblance? Why are these two strains alike and all the others widely divergent? There is nothing whatever in the paper to account for this agreement, and it is the more remarkable because Strains IV and V are to the statistician the most compound looking of all the strains. But some uniformity of origin or treatment has caused the two components to appear in like proportions, and at the back of this resemblance there is some vital point, if we could follow it up. Were the two dogs bitten by the same

<sup>\*</sup> R. S. Proc. Vol. 86, B, p. 409 et seq.

fly, or Rats 658 and 660 really inoculated from the same dog? Clearly there is a point here which ought to be cleared up, for otherwise the statistician could only conclude that the wild *G. morsitans* strains are widely divergent, and that their compound nature suggests that the tsetse fly carries various types of trypanosomes and these in varying proportions.

(b) I now turn to the five human strains dealt with by Sir David Bruce and his colleagues. Let us first consider the human strains compounded from various animals. The following table gives the length distributions:

Human Strains. A: Compounds from Various Animals\*.

#### Microns.

	14	15	16	17	18	19	20	21	22	23	24	25	26
Strain I, Mkanyanga  "II, E "III, Chituluka "IV, Chipochola "V, Chibibi	1 - - -	4 2 1 2 1	19 2 8 4 8	42 12 48 32 20	63 55 81 68 58	81 108 78 110 117	75 159 71 101 122	91 210 44 109 123	65 188 46 106 107	66 215 56 95 93	93 177 53 95 93	91 138 98 74 63	107 83 120 64 51
Sum	1	10	41	154	325	494	528	577	512	525	511	464	425

Human Strains. A: Compounds from Various Animals—(continued).

Microns.

	27	28	29	30	31	32	33	34	35	36	37	38	Totals
Strain I, Mkanyanga ,, II, E ,, III, Chituluka ,, IV, Chipochola ,, V, Chibibi	110 60 111 50 41	104 34 128 38 43	87 26 138 26 30	49 18 99 16 16	27 8 117 5 10	23 3 91 3 3	13 	7 1 27 1 —	1 11 -	1 1 9 —	$\frac{-}{\frac{1}{1}}$		1220 1500 1500 1000 1000
Sum	372	347	307	198	167	123	77	36	12	11	2	1	6220

We may compare the strains precisely as in the case of the wild G. morsitans strains. We find:

Strains I and II:  $\chi^2 = 408.50$ , P = < .000,000,01, $\chi^2 = 204.99$ P = < .000,000,01,Strains I and III: Strains I and IV:  $\chi^2 = 180.63$ , P = < .000,000,01,P = < .000,000,01,Strains I and V:  $\chi^2 = 205.40$ , Strains II and III:  $\chi^2 = 923.62$ , P = < .000,000,001,Strains II and IV:  $\chi^2 = 79.01$ , P = < .000,000,5, $\chi^2 = 77.66$ , P = < .000,000,5,Strains II and V: P = < .000,000,01,Strains III and IV:  $\chi^2 = 531.32$ ,  $\chi^2 = 563.82$ P = < .000,000,01,Strains III and V: Strains IV and V: P = .7733. $\chi^2 = 16.81$ ,

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<sup>\*</sup> R. S. Proc. Vol. 86, B, pp. 287, 291, 295, and 297. For Strain I see R. S. Proc. Vol. 85, B, p. 423.

Again we have the remarkable result that all the human strains are statistically divergent beyond any possible comparison, except those of Chipochola and Chibibi which show a high degree of correspondence. Now is this result the outcome of treatment? We note the following diversity of hosts:

	S	train I.	St	rain II.	Str	cain III.	St	rain IV.	Strain V.		
	Gross	Percentage	Gross	Percentage	Gross	Percentage	Gross	Percentage	Gross	Percentage	
Men Monkey Goat Sheep Dog Guinea Pig Rat	60 100 20 60 260 120 600	4·9 8·2 1·6 4·9 21·3 9·8 49·2		0·0 10·7 4·0 1·3 17·3 0·0 66·7	160 80 - 260 - 1000	0·0 10·7 5·3 0·0 17·3 0·0 66·7	160 80 — 260 — 500	0.0 16.0 8.0 0.0 26.0 0.0 50.0	160 80 - 260 - 500	0.0 16.0 8.0 0.0 26.0 0.0 50.0	
Totals	1220		1500	_	1500		1000	_	1000		

Now it will be clear at once that the percentages of trypanosomes drawn from various types of host are identical only in the case of Strains IV and V, which we have found in close accordance. But there is not great divergence in source between Strains II and III although Strain I shows fairly wide differences. We find, however, that II and III are statistically very unlike, the next closest resemblances, although very slight, being between II and IV and V. It would not seem therefore that the degree of similarity is wholly determined by similarity of hosts. I have accordingly reinvestigated the five human strains by taking rats only. But, of course, even then it is of vital importance to be certain that the process of transfer from man to rat was the same in all five cases, and of this no evidence is provided.

Human Strains. B: From Rat only\*.

Microns.

	15	16	17	18	19	20	21	22	23	24	25	26	27
Strain I, Mkanyanga  "II, E, Rat 728  "II, E, Rat 726  "III, Chituluka, Rat 952  "III, Chituluka, Rat 953  "IV, Chipochola, Rat 1337  "V, Chibibi, Rat 1660		1 - 3 1 -	1 2 2 21 17 4	21 4 24 27 26 6 4	40 15 30 23 20 16 17	52 30 42 15 19 29 29	49 57 60 10 15 53 46	30 72 61 15 14 61 63	31 85 87 19 26 59 69	36 72 73 21 18 69 73	33 59 55 34 33 56 52	48 44 27 44 40 51 40	52 26 20 36 34 36 31
Sum	1	5	47	112	161	216	290	316	376	362	322	294	235

<sup>\*</sup> R. S. Proc. Vol. 86, B, pp. 288, 289, 292, 293, 295, and 298. For Strain I see R. S. Proc. Vol. 85, B, p. 423.

Human	Strains.	B:	From	Rat	only — (continued).
			Micron	S.	

	28	29	30	31	32	33	34	35	36	37	38	Totals
Strain I, Mkanyanga  ,, II, E, Rat 728  ,, II, E, Rat 726  ,, III, Chituluka, Rat 952  ,, III, Chituluka, Rat 953  ,, IV, Chipochola, Rat 1337  ,, V, Chibibi, Rat 1660	57 12 8 41 37 31 33	57 15 4 48 47 14 25	35 6 4 28 37 13	21 1 2 43 33 2 6	$     \begin{array}{c c}                                    $	11  23 23 	6 - 10 12 -	1 - 4 4 	5 3	1		600 500 500 500 500 500 500
Sum	219	210	134	108	88	57	28	9	8	1	1	3600

This table with its two pairs of rats inoculated from the same strains is peculiarly instructive. We can compare II, Rat 726, with II, Rat 728.

$$\chi^2 = 36.195$$
, giving  $P = .0048$ .

This is far from the high degree of divergence we have found between the compound human strains, but it is not satisfactory as a measure of the agreement of the same strain in two hosts of the same species.

Applying the same test to the two Rats 952 and 953 of Strain III we have:

$$\chi^2 = 14.715$$
, giving  $P = .9038$ .

This is, of course, quite satisfactory. We should not hesitate to assert identity of strains and of treatment in the case of the trypanosomes from these two rats. The statistician will feel fairly confident that there is a factor of divergence between the trypanosomes of the two rats in Strain II, which does not occur in the two rats of Strain III. He will be almost certain that the strain was not conveyed through the same steps or at the same stage of the disease to the rats in Strain II. Unfortunately dates and processes are not discussed. Sir David Bruce and his colleagues say that it is remarkable how much alike these distributions for Rats 726 and 728 are, and again for the distributions for Rats 952 and 953 that they also closely resemble each other. "It is curious and striking that the same strain of trypanosome growing in two different animals should show this remarkable similarity\*." The interesting point is that the statistician would agree with the remarkable similarity in the latter case, but the divergence not the remarkable resemblance in the first case would force him to seek for some explanation in treatment. It will, I think, be clear from these illustrations that a strain of trypanosomes, even if obviously compound, can be taken from a single source and after inoculation into two different individuals of the same species be identified as same; but to insure this result on every repetition the greatest caution will have to be exercised as to identity of process and treatment.

There are still further results of importance to be ascertained, however, from our table of human strains. Let us compare Strains IV and V, which we found resembled each other closely even for compounded hosts. We now reach

$$\chi^2 = 14.035$$
 and  $P = .5229$ .

Or, the probability that these two strains are identical has been reduced by selecting out the rat data only. But the result is still so high that no one would hesitate to assert that Chipochola and Chibibi were suffering from a disease due to the same strain of trypanosome. The correspondence is so close that we have combined Strains III and V for all other comparisons. In the case of Strain III, we have added together the results for Rats 952 and 953. Such addition is less reasonable for Rats 726 and 728, but without doing this, it is impossible to decide which rat is to represent the E strain. I have then made the following comparisons:

Strains IV and V with III:  $\chi^2 = 525.67$ , P < .000,000,01.

There is accordingly no similarity at all between the Chituluka strain and that common to Chipochola and Chibibi.

Strains IV and V with II:  $\chi^2 = 64.70$ , P < .000,001.

Thus the strain from the European E from Portuguese East Africa diverges from the Nyasaland strain widely, but not as widely as that of Chituluka does from those of Chipochola and Chibibi.

Strain I with Strain III:  $\chi^2 = 126.13$ , P < .000,000,1, Strain I with IV and V:  $\chi^2 = 217.82$ , P < .000,000,01.

Thus the trypanosomes from Mkanyanga are widely divergent from those of the three other Nyasaland cases. Nor are they any closer to the European E:

Strain I with Strain II:  $\chi^2 = 331.37$ , P < .000,000,01.

Thus with the exception of the Chipochola and Chibibi strains, the trypanosome distributions from human sources differ widely. Nor is this to be wondered at, if the human beings owe their trypanosomes to Glossina morsitans, for in that case we should expect the human strains to be as diverse as we have found those from the tsetse fly itself. It would remain to explain the close similarity of the Chipochola and Chibibi cases. It would be interesting to know the history of these cases with regard to locality and to the possibility of a unique source of infection.

(c) In the case last dealt with, namely that of Chipochola and Chibibi, we have the remarkable feature that the strains although significantly identical, whether treated in the rat alone or in compounded distributions from various hosts, resemble each other somewhat less closely in the single host series. This is not generally the rule. Some of the big divergencies we have already noticed become far less appreciable, nay, even become resemblances when we confine our attention to one species of host. The chief misfortune which then too often arises is the

paucity of the total numbers that we have at our disposal. I will consider, however, from this aspect the relations of the three strains wild G. morsitans, wild game, and Mvera cattle.

I compare first the lengths of 200 trypanosomes from wild G. morsitans and wild-game strains. These yield for the host, goat\*:

#### Microns

From Goat	9	10	11	12	13	14	15	16	17	18	19	Totals
Wild G. morsitans Strain Wild-Game Strain	1	3	12 1	21 16	55 37	60 73	32 38	12 26	4 8	1	_	200 200

giving:

 $\chi^2 = 26.782$  and P = .0015.

To further test this, I take the same two strains in the dog as host †:

#### Microns.

From Dog	9	10	11	12	13	14	15	16	17	18	Totals
Wild G. morsitans Strain Wild-Game Strain	_		3	14 12	34 31	41 57	40 50	19 24	9	_	160 180

Here

$$\chi^2 = 7.045$$
 and  $P = .3171$ .

The value we had previously found for a mixture of all strains was P = 0002. Thus the two strains may be considered as identical when we deal with the trypanosomes from the dog, as showing considerable divergence when we take the goat, and as showing marked divergence when we take a great variety of hosts. The weight of evidence in favour of a standardised treatment thus becomes very great.

Let us look at precisely the same material for the wild-game strain and for the Mvera cattle strain, first for the goat and then for the dog as host<sup>†</sup>. The grave difficulty is the paucity of measurements thus differentiated.

#### Microns.

From Goat	9	10	11	12	13	14	15	16	17	18	Totals
Wild-Game Strain Mvera Cattle Strain	1	1	1 3	16 14	37 22	73 26	38 19	26 13	8	1	200 100

This gives

 $\chi^2 = 14.670$ , leading to P = 1013.

\* R. S. Proc. Vol. 87, B, pp. 6 and 11.

† R. S. Proc. Vol. 87, B, pp. 6 and 11.

‡ R. S. Proc. Vol. 87, B, pp. 3 and 5.

Microns.

From Dog	11	12	13	14	15	16	17	Totals
Wild-Game Strain Myera Cattle Strain	 3	12 11	31 27	57 30	50 21	24 8	6	180

This leads to

$$\chi^2 = 15.992$$
,  $P = .0138$ .

$$P = .0138$$

Previously (p. 98) on the total series of different hosts we had found P = 000,243. Thus by referring our material to individual hosts, we have reduced the degree of divergency between the wild-game and Mvera cattle strains, but it would be still hazardous to state that these strains are identical.

Lastly, we turn to the Mvera cattle strain and the wild G. morsitans strain dealing with dog and goat as hosts separately\*:

Microns.

From Goat	9	10	11	12	13	14	15	16	17	Totals
Wild G. morsitans Strain  Myera Cattle Strain	1	3	12	21 14	55 22	60 26	32 19	12 13	4	200 100

This gives

$$\chi^2 = 7.968$$

$$P = .4368.$$

And again:

Microns.

From Dog	9	10	11	12.	13	.14	15	16	17	Totals
Wild G. morsitans Strain  Mvera Cattle Strain	_	_	3	14 11	34 27	41 30	40 21	19 8	9	160 100

resulting in

$$\chi^2 = 11.120, \qquad P = .0852.$$

The Myera cattle strain and the Glossina morsitans strain had for all hosts a divergence measured by P = 000,008. Thus the great bulk of this divergence is due to multiplicity of hosts †.

To sum up the results obtained for T. pecorum in Myera cattle, wild G. morsitans and wild-game strains, the identification of these strains was quite illegitimate on the basis of the compound host frequencies. It is reasonable on the basis of

<sup>\*</sup> R. S. Proc. Vol. 87, B, pp. 3, 10-11.

<sup>†</sup> It is worthy of note that in comparisons with the cattle strain the goat appears to give closer results than the dog, but the dog appears the better in the comparison of the G. morsitans and wildgame strains.

trypanosomes taken from a single species of host. But how far the resemblance in these cases is produced by a selective influence of the host and not necessarily by an identity of all the members of the strain before transference to the host is not demonstrated.

On the other hand while divergence due to host will account for the divergences which are so notable in *T. pecorum*, it will not account for the divergences in the human strains; these are startlingly conspicuous even if we confine our attention to a single species of host. Precisely the same remarks apply to the trypanosomes similar to those causing disease in human beings found in wild game and in the tsetse fly itself. There must be another source for these divergences.

(7) Discussion of the Heterogeneity which is statistically demonstrable in the bulk of the Trypanosome Measurements.

The reader who has attentively followed the course of the argument in the previous sections will be prepared for the next step in this memoir, the attempt to account for the large divergences between strains of trypanosomes in individuals of the same species by the heterogeneity of those strains. My suggestion is that the strain in one fly differs from that in another because the components do not appear in the same proportion, the strain in one specimen of wild game from that in another, or in one man from that in another because they have been bitten by a fly containing the components in unlike proportions. The host does make some difference, either by nutrition or selection of trypanosomes, but it is a minor difference. Thus consider what we may probably hold to be pure strains and observe the average differences in length found by Sir David Bruce and his colleagues:

#### Microns.

T. simiae*		$T.\ caprac+$			T. pe	corum	
	1. stimtae			Mvera Cattle ‡		Wild G. morsitans §	
Goat 17 Monkey 18 — —	1 O. G.	Vaterbuck ex oat heep —	26·8 25·7 25·3 25·6	Donkey Ox Goat Dog Rat	13·5 14·2 13·8 13·8 14·8	Goat Monkey Dog Guinea Pig Rat	13:5 13:6 14:2 14:6 14:0
Max. Difference 0	8 M	Iax. Difference	1.5	Max. Differen	nce 1:3	Max. Differen	ce 1·1

We may thus anticipate that in a pure strain the change of host would hardly make a difference of more than 2 microns in the average length. We must

<sup>\*</sup> R. S. Proc. Vol. 85, B, p. 479.

<sup>†</sup> R. S. Proc. Vol. 86, B, p. 279.

<sup>‡</sup> R. S. Proc. Vol. 87, B, p. 3.

<sup>§</sup> R. S. Proc. Vol. 87, B, p. 10.

accordingly be prepared for some such change as this in the shifting of the mean when the host is varied.

We have next to inquire what type of curve accurately describes the strains which we are fairly certain are homogeneous.

If the reader will turn back to p. 110 he will note at once a marked difference between the distributions for T. caprae, T. pecorum and T. simiae when compared with those entitled Mzimba strain, human strain, wild-game strain, T. brucei, T. rhodesiense, T. gambiense and the wild G. morsitans strain. The coefficients of variation of the former group are all under 9.5 (mean = 9.00), the coefficients of variation of the latter group are all over 13.5 (mean = 17.29). We recognise therefore a totally different order of variability. Even in absolute variation as measured by the standard deviations we find the first group with its mean S. D. = 1.68 and the second with its mean 3.96. An examination of the graphs scattered through the trypanosome papers to which we have referred will, we think, convince the statistician that we have to deal with heterogeneous and not skew homogeneous material\*. It becomes of course important to ascertain whether in the pure strains a Gaussian curve will suffice to describe the frequency closely enough for statistical purposes, for, if it does, the analysis into at any rate two Gaussian components of the heterogeneous strains becomes relatively direct, if laborious. I will consider the T. pecorum, T. simiae, and T. caprae strains from this standpoint.

# (a) T. pecorum (see p. 110).

Mean = 13.992 microns. S.D. = 1.2816 microns.

Microns	Observed Values	Calculated Values	
9 and under	2	0.46	
10	6	5.98	
11	42	45.41	$\chi^2 = 7.630$
12	193	192.52	P = .572
13	452	456.70	
14	618	607.12	
15	453	452.49	
16	178	188.98	
17	51	44.16	
18 and over	5	6.50	

Hence in 57 out of 100 trials from material following the Gaussian distribution a more divergent sample than that observed would actually be obtained. We can therefore conclude that a simple Gaussian frequency adequately describes the distribution in size of *T. pecorum*. This is illustrated in Diagram II.

<sup>\*</sup> Note especially the bimodal graphs in R. S. Proc. Vol. 83, B, pp. 5 and 11, for both the Uganda and Zululand strains of T. brucei, in Vol. 86, B, pp. 291—293, for human strains, in Vol. 86, B, pp. 395, 397 for wild-game strains and pp. 409, 411, 417 and 419 for G. morsitans strains.

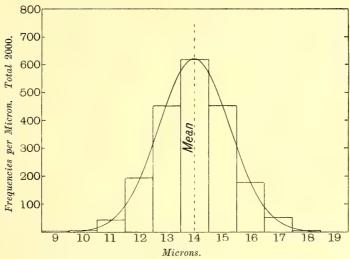


DIAGRAM II. Gaussian fitted to T. pecorum Frequency.

# (b) T. simiae (see p. 110).

Mean = 17.870 microns. S.D. = 1.6558 microns.

Microns	Observed Values	Calculated Values	
14 and under	7	10.46	
14 and under 15	28	27.63	
16	$\frac{26}{76}$	63.92	$\chi^2 = 8.14$
17	93	103.78	P = .52
18	126	118.32	
19	92	94.66	
20	47	53.18	
21	22	20.96	
22	6	5.80	
23 and over	3	1.29	

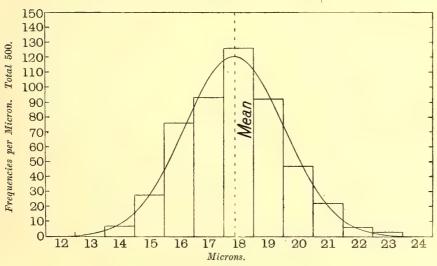


DIAGRAM III. Gaussian fitted to T. simiae Frequency.

We conclude that the Gaussian adequately describes the distribution of *T. simiae*. In more than half the trials we should get a worse sample. See for graphical fit, Diagram III.

## (c) T. caprae (see p. 110).

Mean = 25.508 microns. S.D. = 2.1011 microns.

Microns	Observed Values	Calculated Values	
20 and under	4	4.28	
21	8	9.82	
22	23	23.95	1
23	49	46.74	$\chi^2 = 5.175$
24	79	73.05	P = .921
25	95	91.38	1 - 321
26	80	91.54	
27	68	73.45	
28	57	47.16	
29	24	24.26	
30	9	9.98	
31 and over	4	4:38	

This is a still more excellent fit; if the Gaussian represented the population, in 92 °/ $_{\circ}$  of samples we should get a more divergent sample than that observed. The curve is given in Diagram IV.

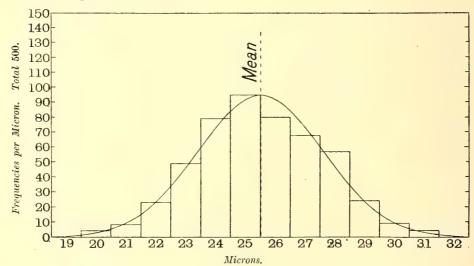


DIAGRAM IV. Gaussian fitted to T. caprae Frequency.

It will be clear from the above three illustrations of what we may term homogeneous trypanosome strains that the Gaussian curve of frequency suffices to describe adequately such material. It is equally clear that no Gaussian can possibly describe such skew distributions as we get in the wild-game strain or wild tsetse fly strain of the trypanosome species identified by Sir David Bruce and colleagues as *T. rhodesiense\**. It is equally impossible in the case of the human strains figured in the paper of February 1913†. I illustrate this on the frequency distribution for 6220 trypanosomes of human strains‡.

		Calculated		Observed	Calculated
14 and under	1	75.45	26	425	520.55
15	10	62.51	27	372	$444 \cdot 42$
16	41	101.51	28	347	357.96
17	154	155.50	29	307	271.88
18	325	224.73	30	198	194.81
19	494	306.27	31	167	131.68
20	528	393.73	32	123	83.91
21	577	477:39	33	77	50.44
22	512	545.93	34	36	28.61
33	525	588.91	35	12	15.30
24	511	599.17	36 and over	14	14.18
25	464	575.04			

Here  $\chi^2 = 501$  and P < .000,000,001. In other words description by a Gaussian is absolutely impossible. The histogram of observations and the curve are shewn on Diagram V.

Now the suggestion that flowed at once from these results was the compound nature of all the material classed under the headings:

- (i) T. rhodesiense.
- (ii) T. brucei.
- (iii) T. gambiense.
- (iv) Mzimba Strain.
- (v) Wild G. morsitans Strain.
- (vi) Wild-Game Strain.
- (vii) Human Strain.

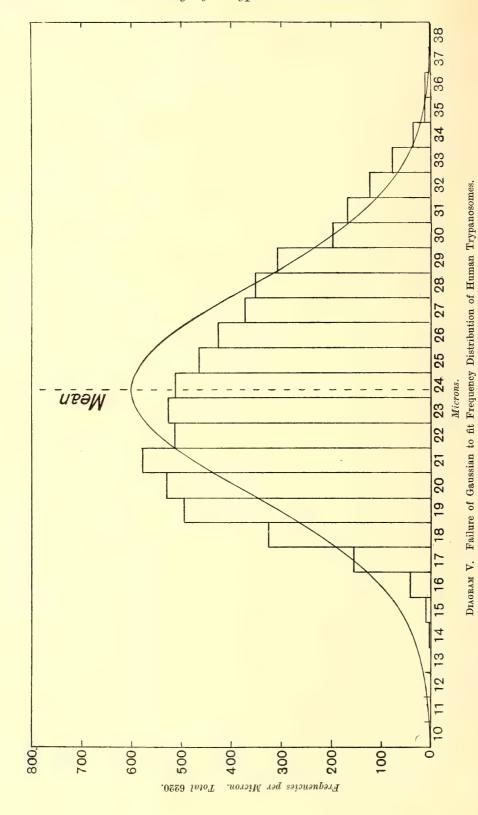
With the experience of the Gaussian fitting the homogeneous strains, the direct step was to investigate whether the above material could be analysed into two Gaussian components and to determine how nearly these components were in agreement. The method of carrying out this analysis was provided in the first of my series of Contributions to the Mathematical Theory of Evolution§. There was nothing to prevent the process being applied to every individual frequency given by the trypanosome workers, except the very laborious arithmetic. The method was applied to the above seven cases, and also (viii) for the purposes of illustration to a single human case, that of Chituluka, a native of Nyasaland, who

<sup>\*</sup> See R. S. Proc. Vol. 86, B, pp. 407 and 419.

<sup>†</sup> See R. S. Proc. Vol. 86, B, pp. 285 et seq.

<sup>‡</sup> See R. S. Proc. Vol. 86, B, p. 300.

<sup>§</sup> Phil. Trans. Vol. 185, A, pp. 71-110, 1894.



died of sleeping sickness\*. With the single exception of T. brucei every one of these distributions broke up into two components, and into two components with strikingly close means. I propose to call these two components T. minus and T. majus. I do not assert that they are distinct species; they may be dimorphic groups of one and the same trypanosome species. But the recognition of their existence seems to bring some order at least into the chaos we have already noted as existing in the trypanosome measurements. Two human strains or two wildgame strains differ from each other with such wide divergence in their frequencies because these two groups T. minus and T. majus are mixed in the individual in different proportions.

Strain	Means		Standard Deviations		Coefficients of Variation		Size of Populations	
	T. minus	T. majus	T. minus	T. majus	T. minus	T. majus	T. minus	T. majus
T. rhodesiense	18.7418	26.1122	2:3184	3.4397	12:370	13.173	$\left\{\begin{array}{c} 343.95 \\ 34.4^{\circ}/_{\circ} \end{array}\right.$	\$ 656.05 65.6°/.
T. brucei	19.8244	26.1122	2.6439	3.4134	13:337	13.072	$\left\{\begin{array}{c} 410.83 \\ 41.08^{\circ}/_{\circ} \end{array}\right.$	$\left\{\begin{array}{c} 589.17 \\ 58.92 \ ^{\circ}/_{\circ} \end{array}\right]$
T. gambiense	19.8926	26.2463	2.0566	2.6260	10.339	10.005	$ \left\{ \begin{array}{c} 650.5 \\ 65.1  ^{\circ}/_{\circ} \end{array} \right. $	$\left\{ \begin{array}{c} 349.5 \\ 34.9 ^{\circ}/_{ \circ} \end{array} \right.$
Mzimba Strain	19.8966	24.0508	1.3961	3.1028	7.017	12:901	$ \left\{ \begin{array}{c} 634.96 \\ 63.5^{\circ}/_{\circ} \end{array} \right. $	( 365.04 ( 36.5°/ <sub>o</sub>
G. morsitans Strain	19.6475	27.1966	1.7503	2.7013	8.908	9.932	${1490.7 \atop 59.6^{\circ}/_{\circ}}$	{1009·3 40·4 °/。
Wild-Game Strain	20.4418	25.8263	1.6332	2.8799	7:990	11.151	$\{1487.7 \\ 59.5^{\circ}/_{\circ}$	${1012 \cdot 3 \atop 40 \cdot 5  ^{\circ}/_{\circ}}$
Human Strain	20:3687	26.2930	1.9444	3.4470	9.536	13.110	\ \begin{pmatrix} 2621 \cdot 4 \\ 42 \cdot 15 \cdot /_2 \end{pmatrix}	(3598·0 57·85 °/。
Chituluka	19.8410	28.7875	1.9785	2.8823	9.972	10.012	$\left\{\begin{array}{c} 438.53 \\ 29.24^{\circ}/_{\circ} \end{array}\right.$	{1061·47 70·76°/。
Means	19.8315	25.9542	1.8498	3.0328	9.360	11.712		_
T. simiae	17:870	4-1-0	1.6558		9.270		500 100°/	
T. caprae		25.508		2.1011	_	8.580		} 500 100 °/。

The table below gives the chief biometric characters of *T. minus* and *T. majus* as found from the seven resolutions. The mean values of the constants for *T. minus* and for *T. majus* are placed at the foot; in calculating these mean values, Chituluka's data have been excluded as already included in the human strain, and also those for *T. brucei* not directly resolved.

At the foot of the table I have placed the constants for T. simiae and T. caprae, the nearest pure strains to T. minus and T. majus respectively. I do not in the

<sup>\*</sup> R. S. Proc. Vol. 86, B, p. 291.

least suggest there is any identity, but comparison may bring home to the trypanosome worker the average sizes of the two components\*. The differences of the variabilities are, however, much larger, and the influence of host on variability as well as on mean ought to be studied.

It will be seen at once that the divergence in the individual means of *T. minus* from the general mean is very slight, at most a micron, and well within the limits which arise, as we have seen, from difference of host. It is a most remarkable fact that from six independent reductions the mean size of *T. minus* should come out so nearly 19.8 microns. In *T. majus* the correspondence is not so good; the average of about 26 microns falls to 24 in the Mzimba strain and rises to 28.8 in the case of Chituluka†. Still it does not appear to me that these changes of mean of the *T. majus* component are absolutely beyond the variation due to differences of host and treatment. Another more serious matter is the comparatively wide range found for the variabilities; but even here it is impossible to assert that such differences will not occur with difference of host. For example the Mvera cattle strain, a fair sample of the simple *T. pecorum*, gives:

Host	Mean	Standard Deviation	Coefficients of Variation		
Goat	13.80	1.462	10.592		
Rat	14.75	.839	5.689		
Dog	13.79	1.087	7.885		

Here while the means are within one micron, the differences in variability are of the same order as those found in *T. majus* from different hosts.

Again, taking a pure homogeneous strain as *T. caprae* with goat and sheep as host, which are scarcely so differentiated as man and antelope, we find:

Host	Mean	Standard Deviation	Coefficients of Variation
Goat	25·31	2·187	8·642
Sheep	25·60	1·923	7·512

Lastly, taking T. simiae for goat and monkey we have:

Host	Mean	Standard Deviation	Coefficients of Variation
Monkey	17·26	1·403	8·127
Goat	18·11	1·687	9·315

<sup>\*</sup> The maximum average length of T. caprae is 26.8 in the waterbuck and of T. simiae 18.1.

<sup>†</sup> It should be noted that with the *whole* of the human data the mean is 26:33 and that Chituluka's mean is very exceptional.

I think we may conclude that, allowing for the errors of random sampling and the errors arising from the resolving process, the deviations observed in the variability of our two components do not invalidate the hypotheses:

- (i) That the widely divergent results obtained from different strains are due to the existence in the same individual of two types of trypanosome with very varying percentages from individual to individual.
- (ii) That one of these types has a mean length of about 19.8 microns and a variability of about 1.8 microns, the other a mean of about 26.0 microns and a variability of about 3.0 microns. The means may vary 1 or 2 microns with the nature of the host and the variability 0.5 to 1 micron.

The large type predominates in the Nyasaland human strains\*, on the average in about the ratio of 3 to 2, but the smaller type predominates in the G. morsitans and wild-game strains in about the same ratio; while in the trypanosomes classed as T. rhodesiense, and T. gambiense as well as in the strain from the Mzimba donkey the preponderance is still of the smaller type and the ratio approaches 13 to 7. Whether these ratios are peculiar to the host or due to the infecting fly, it is not at present possible to determine. But the hypothesis of the existence of these two types,—whether as a dimorphism of T. rhodesiense or as independent species seems to bring some order into the apparent chaos of recent trypanosome measurements.

The following paragraphs give the calculated constants of the reductions, and the numbers of the diagrams showing the nature of the compound frequencies:

(i) T. rhodesiense.

$$\begin{aligned} \text{Mean} &= 23.577, \\ \mu_2 &= 21.86874, \\ \mu_3 &= + 4.01986. \end{aligned} \qquad \begin{aligned} \mu_4 &= 1079.10255, \\ \mu_5 &= + 1105.74834. \end{aligned}$$

Reducing nonic:

$$24q^{5} - 298.7232q^{7} - 5817q^{6} + 1114.7684q^{5} + 34.7620q^{4} - 1179.2495q^{3} + 12.9808q^{2} + 0891q + 0001 = 0$$

where  $p_2 = -10q$ .

The root is  $p_2 = -12.2578$ . This leads to the two components in the Table p. 125. The histogram of the observations and the two component Gaussian curves with their compound are given in Diagram VI.

The resolution is not a very good one; for 24 groups  $\chi^2 = 37.48$ , and P = .05, or once in 20 trials only we should get a worse result. But an examination of either the graph or the original frequency shows at once the cause of this divergence. In their measurements Drs Stephens and Fantham have had a strange bias in favour

<sup>\*</sup> The European from Portuguese East Africa had predominance of *T. minus*. See *R. S. Proc.* Vol. 86, B, p. 288.

<sup>†</sup> Notation of the memoir Phil. Trans. Vol. 185, A, p. 84, Eqn. (29).

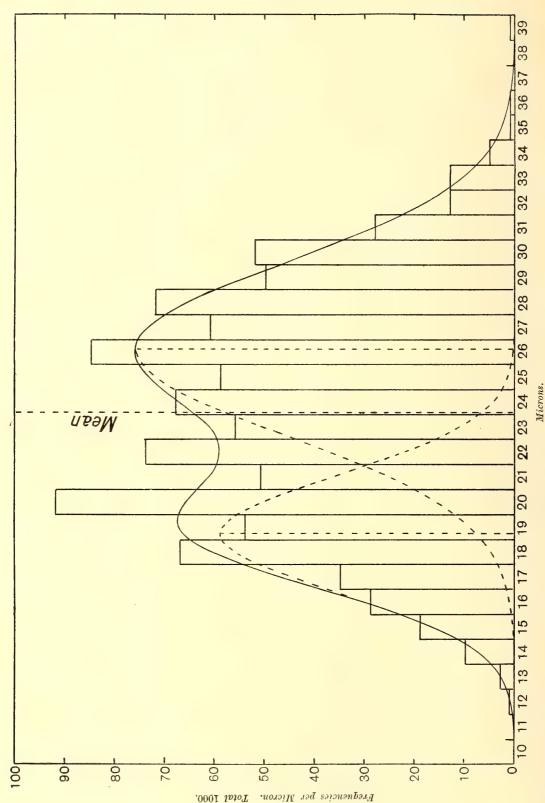


DIAGRAM VI. Resolution of the Frequency of T. rhodesiense into T. minus and T. majus.

of even numbers. No curve whatever could fit the data satisfactorily under the circumstances! Either they used a scale graduated to 2 microns only, and had a prejudice in favour of the scale markings, or else their even numbers were in some way more conspicuous than their odd. Whatever the source of this peculiarity may be, there can be no doubt of the bias\*.

The only way to obtain a reasonable measure of the goodness of fit in Stephens and Fantham's results for T. rhodesiense is to group from 10 to 12, 12 to 14 and so on in comparing the observed and calculated frequencies. If this be done we find  $\chi^2 = 5.03$  for 13 groups and P = .957, a splendid fit. The frequencies are as follows:

	10–14	14–16	16–18	18-20	20-22	22-24	24-26	26–28	28-30	30–32	32-34	34–36	36–38	Totals
Observed Calculated	9 7·17	38·5 34·67		133·5 132·91	134·0 124·79			139·5 145·56		60·5 56·22	22·0 21·36	4·0 5·84	1·5 1·17	1000 999·85

(ii) T. brucei. The data for this trypanosome were taken from Sir David Bruce and colleagues' diagram†. I have not come across the original publication with the measurements involved in this diagram. Describing this species in July 1910‡, the authors speak of its well-marked dimorphism. This is very obvious in the graphs for length given for the Uganda 1909 and Zululand 1894 strains, but the numbers given are far too slender (160 and 200 respectively) to justify any attempt at analytical resolution. Graphically we may take it that roughly the following are the means of the components:

	T. minus.	T. majus.
Uganda 1909	20 microns	28 microns
Zululand 1894	18 microns	29 microns.

These are not very widely divergent from the values

19.8 microns

26.0 microns

we have found from the seven resolutions.

In May 1911 § the two curves for Uganda and Zululand appear to be added together to give a *T. brucei* curve of length distribution. This is again markedly bimodal with one component mean at 18.75 microns and the other at 27.5 microns, both approximative. Thus far *T. brucei* appears quite well to fit in with our other material. But in September 1911 appears the diagram of *T. brucei* said to be

<sup>\*</sup> Bias of this or of a similar character is not uncommon—even in the pages of this Journal. I remember once pointing out to a Scotch anthropometer his prejudice in favour of whole centimetres. He looked at his results, recognised the bias, and then gravely told me that it was not due to any personal bias, but that the Creator must have designed Scotsmen on the metric scale!

<sup>†</sup> R. S. Proc. Vol. 84, B, p. 331.

<sup>‡</sup> R. S. Proc. Vol. 83, B, p. 2.

<sup>§</sup> R. S. Proc. Vol. 84, B, p. 186.

based on 1000 individuals. Here there is a mode about 24.0, with possibly a submode at 19 microns, but the evidence for dimorphism has largely disappeared. It is very desirable that we should know the details of this curve, i.e. the nature of the hosts and so forth, for it apparently replaces the earlier data and remains the standard *T. brucei* distribution. It certainly shows nothing of the definite heterogeneity (or dimorphism) of the previous Uganda material.

Its constants are as follows:

$$\begin{aligned} \text{Mean} & \quad 23 \cdot 5290, \\ \mu_2 &= 19 \cdot 30583, \qquad \mu_4 = 996 \cdot 87764, \\ \mu_3 &= 10 \cdot 54837, \qquad \mu_5 = 2146 \cdot 37930. \\ 24q^9 - 101 \cdot 8618q^7 - 4 \cdot 0057q^6 + 140 \cdot 6937q^5 + 62 \cdot 0835q^4 \\ &- 29 \cdot 3940q^3 + 11 \cdot 2371q^2 + 1 \cdot 4413q + \cdot 0331 = 0. \end{aligned}$$

No suitable root of this equation exists and accordingly it would appear that this distribution is not rigidly reducible to Gaussian components. This result is so remarkable in view of the obviously bi-modal character of the earlier *T. brucei* distribution, and the resolution into two components of all the other seven distributions, said to be allied to *T. brucei*, that I determined to consider the matter further by fitting Gaussians to the 'tails' of the *T. brucei* distribution\*. I chose as the right-hand 'tail' the frequency from 28 to 38 inclusive, and as the left-hand 'tail' the frequency from 13 to 18 microns inclusive. The two resulting components were:

$$\overline{m}_1 = 20 \cdot 0817 \ (19 \cdot 83),$$
  $\overline{m}_2 = 26 \cdot 4359 \ (25 \cdot 95),$   $\sigma_1 = 2 \cdot 8685 \ (1 \cdot 85),$   $\sigma_2 = 3 \cdot 6399 \ (3 \cdot 03),$   $\sigma_1 = 628 \cdot 16,$   $\sigma_2 = 467 \cdot 52.$ 

The totals populations for each component are clearly not very good and their combination exceeds by 9.6°/, the total observed population; but the means are not widely divergent from the average values resulting from our six resolutions, as the numbers given in brackets testify. Accordingly I determined to select the means of the components at values near the mean values of six reductions, and after one or two slight betterments, determine the sizes of the populations and their standard deviations so as to give the mean, and second and third moments of the observed population. These provided:

$$T. \ minus.$$
  $T. \ majus.$   $\overline{m}_1 = 19.8244,$   $\overline{m}_2 = 26.1122,$   $\sigma_1 = 2.6439,$   $\sigma_2 = 3.4134,$   $\sigma_1 = 410.83,$   $\sigma_2 = 589.17.$ 

<sup>\*</sup> Biometrika, Vol. 11. p. 1 and Vol. vi. p. 65.

Microns	Observed	Calculated	Microns	Observed	Calculated
13	5	3.44	26	82	72.74
14	8	5.80	27	72	67.98
$1\dot{5}$	14	12.25	28	50	59.71
16	17	22.79	29	38	48.10
17	40	37.05	30	27	36.04
18	63	52.87	31	26	24.79
19	55	66.68	32	18	15.67
20	66	75.44	33	11	9.09
21	63	78.43	34	4	4.84
22	75	77.49	35	4	2.37
23	87	75.61	36	_	)
24	93	74.71	37		1.75
25	80	74.36	38	2	J

The following table gives the observed and calculated values:

From these results we find  $\chi^2 = 29.92$  and P = 22. Thus more often than once in five trials we should get a worse divergence than the observed, if the sample were taken from the calculated population. Some endeavour was made to better the fit by small variations from the above solution, discussed by least squares, but no improvement was effected. The two components are represented in Diagram VII (p. 132).

# (iii) T. gambiense.

Mean = 22·1130,  

$$\mu_2 = 14·3389$$
,  $\mu_4 = 531·3585$ ,  
 $\mu_3 = 29·1104$ ,  $\mu_5 = 2429·0948$ .

Reducing nonic:

$$24q^{9} - 71.7810q^{7} - 30.5070q^{6} - 300.0260q^{5} + 869.6372q^{4} - 278.8475q^{3} - 270.9547q^{2} + 58.9108q + 14.6050 = 0.$$

This leads to  $p_2 = -10q = -9.1777$ , and the components given in the Table p. 125. The two Gaussians and their compound are given in Diagram VIII. (p. 133). We find  $\chi^2 = 11.96$ , giving for n' = 18, P = 80 a splendid fit.

### (iv) Mzimba Strain (from Donkey).

$$\begin{split} \text{Mean} &= 21 \cdot 4130, \\ \mu_2 &= 8 \cdot 7531, \\ \mu_3 &= 26 \cdot 6602, \end{split} \qquad \begin{aligned} \mu_4 &= 293 \cdot 5629, \\ \mu_5 &= 1926 \cdot 7045. \end{aligned}$$

The reducing nonic:

$$24q^{9} + 53.5186q^{7} - 25.5876q^{6} - 41.5706q^{5} - 171.2637q^{4} + 227.1211q^{3} - 37.3371q^{2} - 30.8995q + 8.6177 = 0.$$

The required root is  $p_2 = -10q = -4.0000$ , which leads to the two components given in the Table on p. 125. The two components and their compound curve are

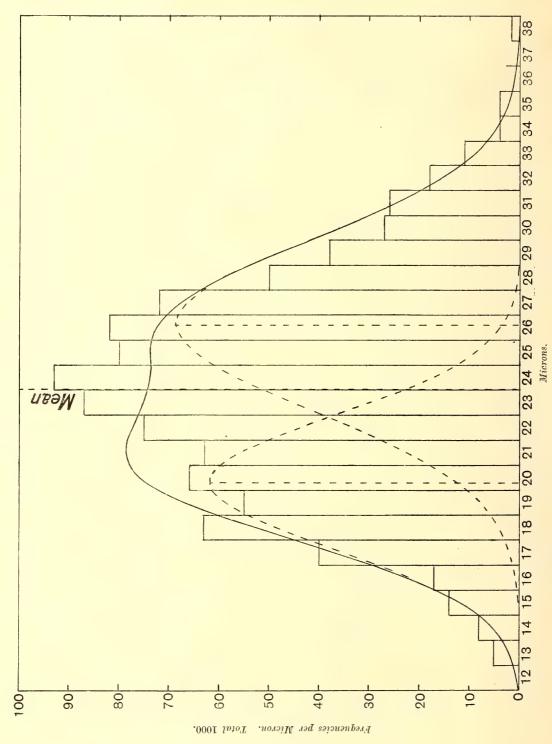
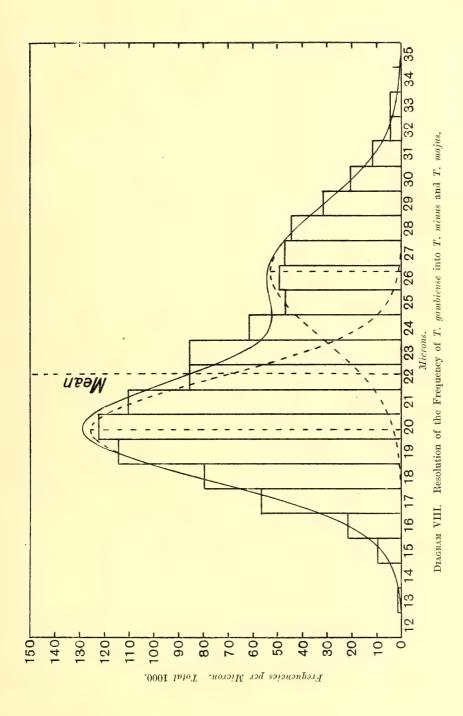


DIAGRAM VII. Resolution of the Frequency of T. brucei into T. minus and T. majus.



figured on Diagram IX on this page. We have  $\chi^2 = 19.28$ , giving for n' = 17, P = .26 a fairly reasonable fit.

(v) Wild G. morsitans Strain.

$$\begin{aligned} \text{Mean} &= 22.6952, \\ \mu_2 &= 18.4918, & \mu_4 &= 758.4420, \\ \mu_3 &= 43.0246, & \mu_5 &= 3954.8788. \end{aligned}$$

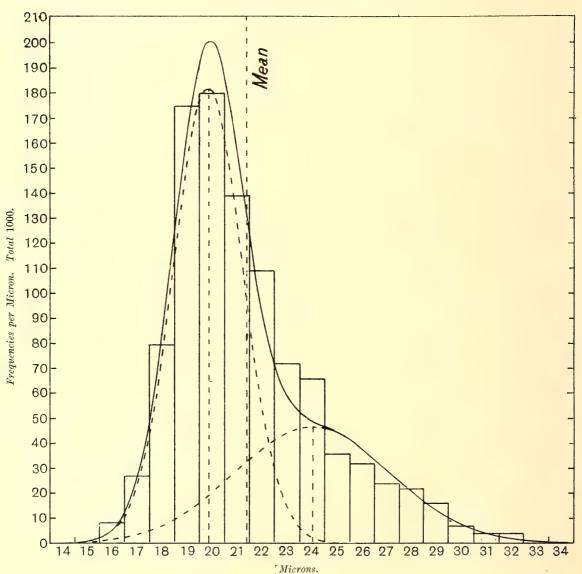


Diagram IX. Resolution of the Frequency of the Mzimba Strain into T. minus and T. majus.

Reducing nonic:

$$\begin{aligned} 24q^9 - 224 \cdot 6115q^7 - 66 \cdot 6402q^6 - 595 \cdot 9589q^5 + 5079 \cdot 3305q^4 \\ - 4500 \cdot 7030q^3 - 1460 \cdot 5459q^2 + 879 \cdot 6116q + 152 \cdot 2340 = 0. \end{aligned}$$

The required root is  $p_2 = -10q = -4.75085$ , which leads to the components given in Table on p. 125. These components with their compound curve are drawn in Diagram X (p. 136). Here  $\chi^2 = 92.75$  which for 20 groups gives P < .000,000,1. Thus although the G. morsitans strain breaks up into two components the combined curve is not a probable description of the frequency. One would like to test another sample of this strain, at present it tells against the validity of our reduction.

### (vi) Wild-Game Strain.

$$\begin{aligned} \text{Mean} &= 22 \cdot 6220, \\ \mu_2 &= 11 \cdot 9310, & \mu_4 &= 404 \cdot 4932, \\ \mu_3 &= 29 \cdot 0514, & \mu_5 &= 2247 \cdot 6657. \end{aligned}$$

Reducing nonic:

$$\begin{aligned} \mathbf{24}q^{9} - \mathbf{18} \cdot 9446q^{7} - 30 \cdot 3834q^{6} - 250 \cdot 2869q^{5} + 351 \cdot 7475q^{4} \\ + 118 \cdot 6154q^{3} - 212 \cdot 3972q^{2} + 15 \cdot 4222q + 14 \cdot 4283 = 0. \end{aligned}$$

The root required is  $p_2 = -10q = -6.9859$ . There result the two components provided in the Table p. 125. The two components and their compound are figured on Diagram XI. (p. 137). We find  $\chi^2 = 12.61$  giving for n' = 19, P = .81, an excellent fit.

#### (vii) Human Strain.

$$\begin{aligned} \text{Mean} &= 23.7963, \\ \mu_2 &= 17.0252, \\ \mu_3 &= 27.1389, \end{aligned} \qquad \begin{aligned} \mu_4 &= 713.1660, \\ \mu_5 &= 3034.1222. \end{aligned}$$

Reducing nonic:

$$\begin{aligned} 24q^9 - 131 \cdot 3796q^7 - 26 \cdot 5147q^6 - 89 \cdot 8059q^5 + 964 \cdot 4176q^4 \\ - 674 \cdot 2755q^3 - 114 \cdot 7894q^2 + 81 \cdot 4492q + 9 \cdot 5887 &= 0. \end{aligned}$$

The root is given by  $p_2 = -10q = -8.5576$ , which leads to the components given in the Table on p. 125. The two curves and their compound are figured in Diagram XII (p. 138). Although the two components merely from the graphical point of view do not give a bad fit, the number of trypanosomes involved is so large that the deviations are not reconcileable with random sampling from two such components. We find  $\chi^2 = 79.67$ , giving P < .000,001.

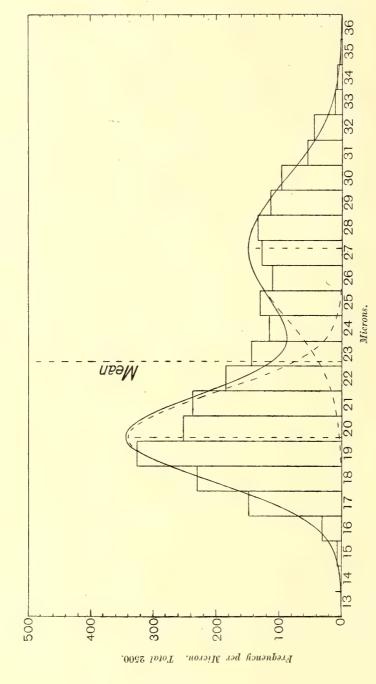


DIAGRAM X. Resolution of the Frequency of the Wild G. morsitums Strain into T. minus and T. majus.

In order to determine how far heterogeneity of treatment or material might be responsible we took further frequencies. In the first place we dealt with the 3600 measurements for trypanosomes through the rat only. The frequencies are:

15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	Totals
1	5	47	112	161	216	290	316	376	362	322	294	235	219	210	134	108	88	57	28	9	8	1	1	3600

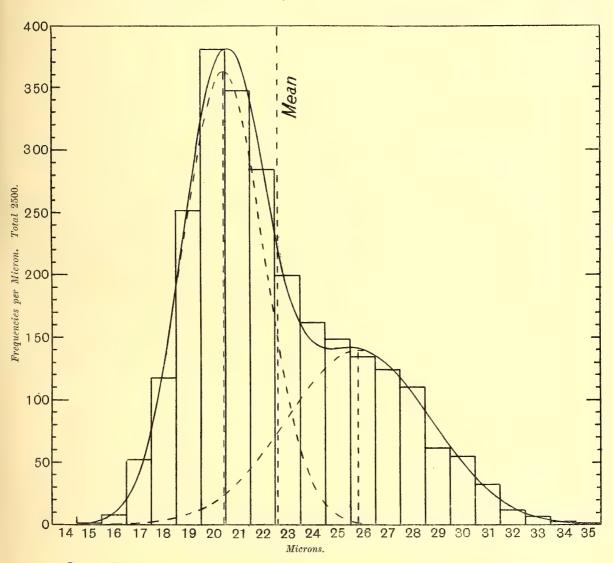
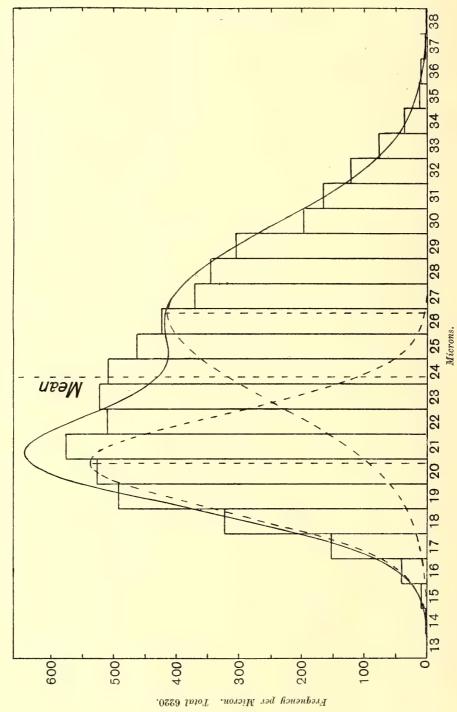


DIAGRAM XI. Resolution of the Frequency of the Wild-Game Strain into T. minus and T. majus.

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DIABRAM XII, Resolution of the Frequency of the Human Strain into T. minus and T. majus.

These give:

$$\begin{aligned} \text{Mean: } & 24 \cdot 6175, \\ & \mu_2 = 15 \cdot 25897, \\ & \mu_3 = 19 \cdot 21542, \end{aligned} \qquad \begin{aligned} & \mu_4 = 602 \cdot 23008, \\ & \mu_5 = 2023 \cdot 21556, \end{aligned}$$

leading to the reducing nonic:

$$24q^{9} - 80.8739q^{7} - 13.2924q^{5} - 42.3159q^{5} + 306.5227q^{4} - 166.4257q^{3} - 24.8654q^{2} + 12.6008q + 1.2081 = 0$$

which gives

$$p_2 = -10q = -7.0031.$$

This provides the two components:

$$T. \ minus.$$
  $T. \ majus.$   $m_1 = 21.6772,$   $m_2 = 26.9993,$   $\sigma_1 = 2.2404,$   $\sigma_2 = 3.2981,$   $\sigma_1 = 1611.18,$   $\sigma_2 = 1988.82.$ 

The components and their compound are figured in Diagram XIII, p. 140, and we find for n = 21,  $\chi^2 = 52.68$  and P = 00016. There has thus been much improvement of goodness of fit, although the result is still unsatisfactory.

It is impossible, however, to look through the graphs given by Sir David Bruce and others for the human strains\* without being convinced of their fundamentally bimodal character, although there appears to be much evidence of its being disguised by heterogeneity of host and treatment.

(viii) Diagram XIV (p. 141) gives the resolution for the human strain from Chituluka†. The constants

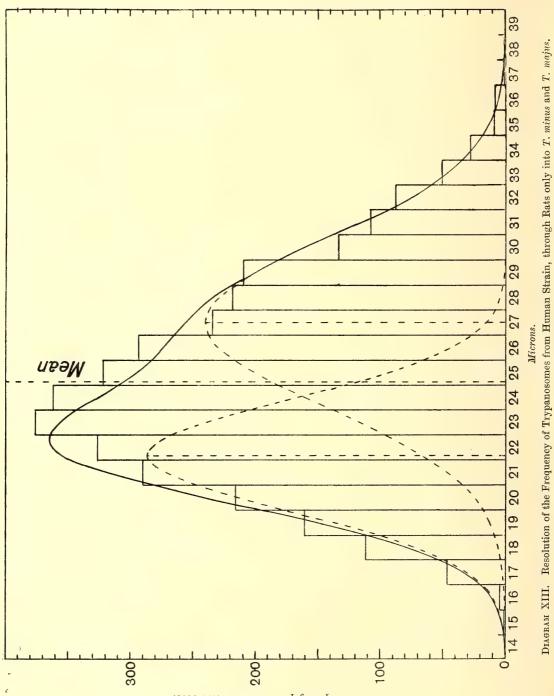
$$\begin{aligned} \text{Mean} &= 26 \cdot 172, \\ \mu_2 &= 23 \cdot 52260, \\ \mu_3 &= -37 \cdot 13226, \end{aligned} \qquad \begin{aligned} \mu_4 &= 1179 \cdot 30786, \\ \mu_5 &= -3248 \cdot 43805, \end{aligned}$$

leading to the reducing nonic:

$$\begin{aligned} 24q^{\mathfrak{s}} - 393 \cdot 8678q^{\mathfrak{r}} - 49 \cdot 6370q^{\mathfrak{s}} + 520 \cdot 2910q^{\mathfrak{s}} + 8226 \cdot 9435q^{\mathfrak{s}} \\ - 12493 \cdot 5620q^{\mathfrak{s}} - 101 \cdot 1017q^{\mathfrak{s}} + 855 \cdot 7520q + 63 \cdot 2383 = 0. \end{aligned}$$

The value of the root is  $p_2 = -10q = -16\cdot2295$  and this leads to the components given in the Table p. 125, and illustrated in the diagram. The graph while giving broadly some of the features of the case is by no means a satisfactory fit; for n = 21 groups,  $\chi^2 = 86$  and P is < 000,000,1. The diagram suggests that we are probably dealing with a mixture of three components with means about  $18\cdot5$ ,  $25\cdot5$  and  $31\cdot0$ , but at present we have no satisfactory method of performing multiple resolutions of this character.

<sup>\*</sup> R. S. Proc. Vol. 86, B, pp. 285—302. † R. S. Proc. Vol. 86, B, p. 291.



Prequency per Micron. Total 8600.

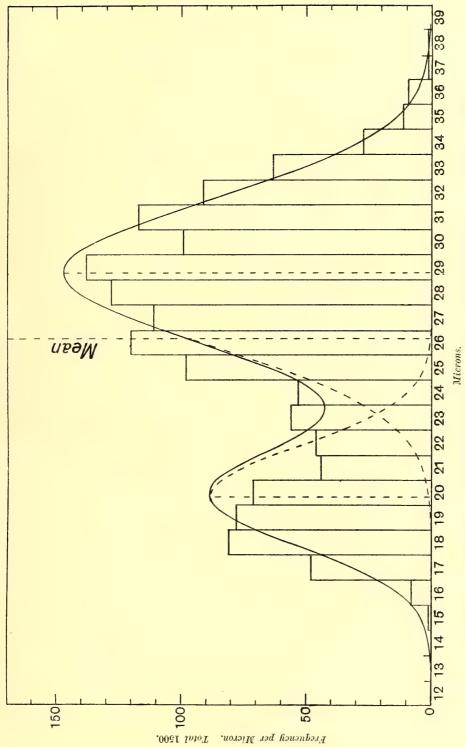


DIAGRAM XIV. Resolution of the Frequency of Trypanosomes from the Native Chituluka into T. minus and T. majus.

It will be seen that the following strains, T. rhodesiense, T. brucei, T. gambiense, the Mzimba, and wild game, give either reasonable or excellent results as combined frequencies of T. minus and T. majus. On the other hand the G. morsitans and the human strains break up into reasonable pairs of components, but the goodness of fit test is not fulfilled. In the case of the human strain, we better matters somewhat by taking the strain through the rat only, but the fit is still bad. If we confine our attention to a single human being, the case of Chituluka, we still do not get a satisfactory fit, although few statisticians could look at the four diagrams published by Sir David Bruce and others for Chituluka\*, and not recognise the character of the material as being at least bimodal. The same applies to the Mkanyanga data of an earlier papert, it is distinctly bimodal. But besides this bimodal character there are certain other features in the human data, and to a lesser extent in the G. morsitans, which appear to some extent to disguise the bimodal features. I am not prepared to assert definitely that this is the appearance of a third component. It is of course easy to improve the fit of the distribution by the introduction of such a third component, but the remarkable excellence of a bimodal resolution for T. rhodesiense, T. gambiense, and the wild-game strain makes me hesitate at present to adopt such an expedient.

Owing to the courtesy of Sir David Bruce (who heard from Sir John Rose Bradford that I was much puzzled over the differentiation of strains) I have been able to examine a series of drawings of the various strains of trypanosomes. There is no other morphological differentiation which impresses itself a priori on the layman and statistician, and which might serve as a new measure of the possibility of differentiation into T. minus and T. majus. But it occurs to me that an index of breadth to length of the nucleus might just possibly serve as a differential character of even more importance than the length. It is only a suggestion and considerable caution would have to be used in selecting only nuclei not near the dividing stage. But it would be of striking interest to see how far the resulting frequency distributions for the nuclear indices were or were not bimodal. I think a classification according to nuclear index might possibly—to judge from the drawings—cut across the forms "intermediate" in length. But this is only a suggestion which may appear idle to the student of the subject. Some difficulty might also arise from the doubt as to whether the index was really greater than 100, or the nucleus as a whole had set itself athwart the "length" of the trypanosome. This difficulty would certainly have to be considered in the "stumpy" T. brucei and T. gambiense

<sup>\*</sup> R. S. Proc. Vol. 86, B, pp. 291 to 293.

<sup>†</sup> R. S. Proc. Vol. 85, B, p. 428.

<sup>‡</sup> Several students of the subject with whom I discussed the matter stated that they considered the nucleus so mobile and so impermanent in form, that a "nuclear index" would prove of little value. I think much objection could a priori be raised to the use of the trypanosome "length" on the same grounds. The problem is rather, whether in dealing with large numbers we do reach an average type. It would only be possible a posteriori to justify the use of a nuclear index, i.e. if it were found to differ sensibly from one pure strain to a second, and if it confirmed in such cases as T. rhodesiense resolutions based on length frequencies.

forms, but I am inclined to think that the index really passes through the value 100. Undoubtedly this range of index, or possible athwartness of the nucleus is not conspicuous in the simple strains like T. pecorum, T. simiae and T. caprae.

- Conclusions. (i) If appeal be made to statistical measurements, judgment between identity and diversity of strain must be formed by means of accepted statistical processes and not by mere comparison of graphs.
- (ii) Statistical processes show that the conclusions already formed as to the identity of trypanosome strains from mere inspection of the graphs cannot be confirmed.
- (iii) There must be some standardised process of treatment both in regard to host, and to method of and stage of infectivity at extraction.
- (iv) Even making allowance for differences due to host and treatment, we find remarkable divergences in the very strains asserted to be identical.
- (v) It would appear that some order would be brought into the chaos, if we could consider the strains described as *T. brucei*, *T. rhodesiense*, *T. gambiense*, the wild-game, the Mzimba, and very probably the tsetse fly and the human strains as really consisting of two components, which for the time I have termed *T. minus* and *T. majus*. It is highly desirable that additional measurements should be made (? a nuclear index ascertained) to determine whether these lead also to similar components.

I do not assume that this is a final solution of the problem, nor do I assert that T. minus and T. majus represent necessarily, although probably, distinct strains; they may be dimorphic forms of one and the same strain occurring in different proportions. But, I believe, that the suggestion of their existence may help to explain some anomalies of the present chaos. I ought also to state quite frankly that this paper is not written in a merely critical spirit. I believe that the trypanosome workers have undertaken in their elaborate systems of measurements most laborious and most valuable work, but, I think, the time has now come when without trained statistical aid, but little further progress will be made in a very important and urgent matter.

The very large amount of arithmetical work in this paper would never have got carried through had I not had the ever ready assistance of my colleague Miss Julia Bell; to Mr H. E. Soper also I owe help in the arithmetical work, but I have to thank him in particular for the careful preparation of the diagrams, and the planimetric determination of their frequencies by aid of which the  $\chi^2$  for all but two of the compound curves was found. In the case of T. brucei and T. rhodesiense actual calculation of the areas of the normal curves was used.

# ON HOMOTYPOSIS AND ALLIED CHARACTERS IN EGGS OF THE COMMON TERN

BY WILLIAM ROWAN, K. M. PARKER, B.Sc., AND JULIA BELL, M.A.

(1) Origin of the material and method of measurement.

The settlement of Common Terns, which provided material for the present work, is one of old establishment on Blakeney Point, Norfolk. This is a shingle spit of some 8 miles in length on the north coast of Norfolk, about 12 miles west of Cromer. The colony is situated on the very end of the point, with water on three sides. Here the spit is a combination of dunes, salt marsh and shingle, and for the most part the nests are found on the open shingle on the seaward side of the dunes. Nests are plentiful in the embryo dunes in some years, though this year (1913) none were found there. The colony was more scattered than usual and covered the greater part of a mile of sea front. To avoid missing any clutches, Miss K. M. Parker, B.Sc., and Mr William Rowan divided the nesting area into suitable well marked plots and worked these one after another. Each of these again were worked in strips, till a patch was completed, when the workers moved on to a remote one, to give the birds a chance of settling down again. After measurement each egg was numbered with indelible ink, so that any one egg was never measured twice. In all 203 clutches were handled.

## (2) Reduction of the material.

The principal part of the work of tabling and reduction was carried out by Julia Bell\*. The characters dealt with were:

(i)	Length of Egg	L
(ii)	Breadth of Egg, maximum value	B
(iii)	Lateral Girth at section with maximum breadths	$G_b$
(iv)	Longitudinal Girth	$G_l$
(v)	Length-Breadth Index	B/L
(vi)	Mottling, as determined from a scale of typical eggs	M
(vii)	Ground Colour, as determined from a tint scale .	C

<sup>\*</sup> The authors have to thank Miss B. M. Cave for certain tables and their correlation coefficients. The Editor is responsible for the actual wording of this paper.

The Length of egg L may be considered as the easiest character to determine and needs no further comment.

The Breadth of egg B should be closely related to the Lateral Girth  $G_b$ , and in most cases the relationship  $G_b = \pi B$  is very closely satisfied. If we sum and take the means we have

 $\pi = \text{Mean Lateral Girth/Mean Breadth.}$ 

This gives in the present material:

 $\pi = 3.224$  as against 3.142,

which marks an error of about 2.6%, rather larger than we might anticipate, and possibly due to the inclusion of a certain number of slightly damaged eggs, and the measurement of the eggs in the field and not in the laboratory. The relation between  $G_b$  and B is a useful test of accuracy and should be determined with a slide rule before the egg is finally replaced in the nest, or lost sight of.

The Longitudinal Girth  $G_l$  is somewhat more difficult to measure, and a rough test of its accuracy not so easy to determine as in the case of  $G_b$ . We have, however, developed a formula for determining  $G_l$  in terms of B and L, and on testing it we find that as a rule the differences are below 1.5 mm. Such a formula may be useful as emphasising the need for remeasurements, when the observed and calculated girths have values much in excess of 1.5 mm. We are not prepared to say, however, that the coefficients in this formula can be extended beyond the case of the Common Tern.

While the Length-Breadth Index is valuable as giving a measure of the ellipticity of the egg, it is not of much influence on the apparent oval shape, unless we suppose some theoretical geometrical construction for the egg. If we suppose the blunt end of the egg to be approximately spherical, the hemisphere ending with the maximum breadth, then the egg might be considered as divided into two portions, the upper or hemispherical with radius  $\frac{1}{2}B$  and the lower with length from the base of the hemisphere (or 'equator') to the lower pole  $=L-\frac{1}{2}B$ . The ratio of these two segments of the length depends only on the index B/L. Thus it is conceivable that this index has actually as much association with ovality as with ellipticity, although without some geometric theory of egg-shape, we are not able to make any dogmatic assertion as to the value of B/L. It seems, however, a character of considerable interest as being free of absolute size and also some measure of shape. If I = B/L and O be the ratio of  $\frac{1}{2}B$  to  $L - \frac{1}{2}B$ ,

i.e.  $O = \frac{B/L}{2 - B/L} = I/(2 - I)$ , we may consider O a measure of the ovality, and we

have correlated O for eggs of the same clutch as well as I. Of course, since O is a function of I, there will be relatively little difference in the results.

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The mottling is a far more difficult matter for determination. The points which may be considered are:

- (i) Size and shape of individual splodges.
- (ii) Portion of the egg over which these splodges are distributed.
- (iii) Area of mottled surface as compared with whole area of the egg.

The fieldworkers selected 9 typical mottlings (see Plate IX) and named these a, b, c, d, e, f, g, h, i; they then compared each recorded egg with these and selected the letter which marked the egg on the scale most resembling the egg to be recorded. There is little doubt that in this manner they divided the whole series of eggs into differentiated classes. But it may be doubted whether the judgment made depended on one only of the above three characteristics. Hence when we came to arrange the eggs  $a, b, c, d, \dots h, i$  on a scale of mottling, we found that the order would not be the same when we classified in turn by each of the three characteristics. We endeavoured to place the eggs in order by extent of mottling, i.e. by (iii), but we think that the relatively low value of the homotyposis which has resulted is possibly due to size and shape of the mottlings, (i), having had as much influence on the classification as the extent of area mottling. Even position on the egg, (ii), can influence judgment considerably. We believe that in future work on eggs, it would be desirable to classify the mottling of each by using the three characteristics independently. Even then an ocular appreciation, as this must be, may fail to give a very close measure of the nature of the mottling and thus weaken any homotypic correlation.

The Ground Colour of these eggs varies through all shades of brown to brownish greens and blue-greens. The fieldworkers attempted to give the value or depth of ground-colour pigmentation without regard to the brown or green shade of colouring. The scale of values is given at the foot of Plate VIII.

A point seemed worth consideration: assuming the pigments to be deposited on the egg in its passage through the oviduct, it was conceivable that greater pressure might indicate greater intensity of pigmentation. We accordingly selected the *broader* egg in each clutch and investigated for every pair of eggs from the same clutch whether the broader or narrower egg had the larger mass of mottling and greater density of ground colour. We reached the following results:

The broader egg in every possible clutch-pair has

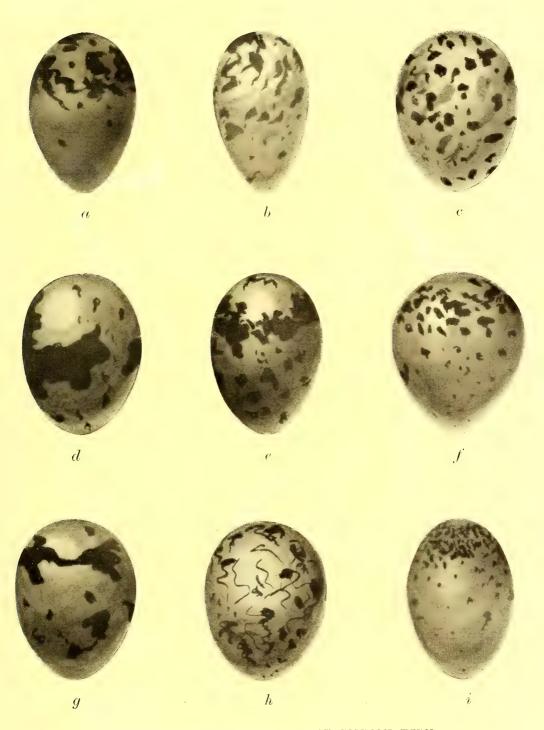
Greater mot	tling in	26	cases	More dense	ground	colour	in 25	cases
The same	"	37	"	The same	22	22	39	,,
Less	,,	40	"	Less dense	"	22	37	27

Perhaps not very much stress is to be laid on these results, but they suggest that the total amount of pigment deposited is *less* the broader the egg, i.e. for the same bird a relatively smaller egg will be more pigmented. A solution of this



SAMPLE EGGS, COMMON TERN, NATURAL SIZE





TYPES OF MOTTLING OF EGGS OF COMMON TERN.



rather unexpected result may, perhaps, be found in the suggestion that the total amount of pigment is the *same* in both eggs, but the mottling and ground colour will appear denser on the smaller surface of the smaller egg. The point deserves consideration on the basis of larger numbers and possibly better defined measures of pigmentation.

### (3) Means and Variability.

Table I gives the means, standard deviations and coefficients of variation of the several characters studied. It will be seen that the tern's egg has for quantitative characters relatively small variation. The values of the coefficients

TABLE I.

Means and Variabilities (Absolute Measurements in Centimetres).

Character	Mean	Standard Deviation	Coefficient of Variation		
Length $L$	4·14 ± ·007	·180 ± ·005	4·34 ± ·12		
Breadth $B$ Girth $G_l$	$2.98 \pm .004$ $11.39 \pm .015$	$099 \pm 010$ $376 \pm 010$	$3.30 \pm .09$ $3.33 \pm .09$		
$Girth G_b \qquad \dots \qquad \dots \\ Index B/L \qquad \dots \qquad \dots$	$9.59 \pm .014$ $72.04 \pm .136$	$347 \pm 010$ $3.449 \pm 096$	$3.62 \pm .10$ [4.79 ± .13]		
Index of Ovality, O*	$56.35 \pm .171$	4·334 ± ·121	$[7.69 \pm .22]$		

of variation are less than many of those which we find for the human skull (3 to 8), but greater than those we know for the wing of the wasp. It is very doubtful whether the coefficients of variation of the indices should be included in such considerations, for the object of the use of these coefficients is to get rid of absolute lengths, and this is already done in the case of indices. It is noteworthy that the length of the egg is only slightly more variable than the breadth and the breadth-girth is actually more variable than the length-girth.

#### (4) Correlations.

If we turn to the correlation of characters in the same egg, we note that while the ordinary product-moment correlation r has been calculated for all measurable pairs of characters, this is not possible for the ground colour or the mottling. Where mottling has been used with a quantitative character there  $\eta$  has been calculated and both corrections used. Where mottling has been considered in conjunction with ground colour, there we have adopted mean square contingency correcting for both number of cells and for class-index correlations.

<sup>\*</sup>  $O = (B/L)/\{2 - (B/L)\}.$ 

<sup>†</sup> For example, if we take 1/O for our index of ovality its mean = 176:32, the standard deviation = 11:24 and the coefficient of variation = 6:38. Is O or 1/O the more variable? It does not seem that the coefficient of variation can help us in such a problem.

Certain facts are at once obvious from this Table, others are obscured. In the first place length and breadth of the egg of the Common Tern have a relatively small relationship, while the relationship between the two girths is between

TABLE II.

Correlations of Characters in the same Egg.

Characters	Symbols Correlation	Remarks
Length and Breadth Longitudinal and Equatorial Girths Length and Longitudinal Girth Breadth and Longitudinal Girth Index and Longitudinal Girth Index and Length Index and Breadth	$\begin{array}{c} G_{l},\ G_{b}\ +\ 5297\pm0284 \\ L\ ,\ G_{l}\ +\ 8804\pm0088 \\ B\ ,\ G_{l}\ +\ 5216\pm0286 \\ B/L,\ G_{l}\ -\ 3832\pm0336 \\ B/L,\ L\ -\ 7284\pm0185 \end{array}$	
Mottling and Ground Colour Mottling and Index Mottling and Breadth Ground Colour and Index Ground Colour and Breadth	$ \begin{array}{c cccc} M, & B/L & -1550 \text{ (corrected } \eta) \\ M, & B & -1803 \text{ (corrected } \eta) \\ C, & B/L & 0000 \text{ (corrected } \eta) \\ \end{array} $	More mottling, deeper ground colour Less mottling, higher index Less mottling, greater breadth No relationship Fainter ground colour, greater breadth

two and three times as great. This probably flows from the consideration that the correlation of  $G_l$  and  $G_B$  arises from B being a factor in both and only secondarily from the correlation between L and B. The correlation of the longitudinal girth with egg length is 60% higher than that of longitudinal girth with egg breadth; both these correlations are more substantial than that of the longitudinal girth,  $G_l$ , with the egg index, B/L. The egg index correlated with length is large and negative, and with breadth considerable and positive, precisely the results we should anticipate would appear if the correlation were largely  $spurious^*$ .

In order to ascertain how far it was possible to predict the longitudinal girth from length and breadth, double (for L and B) and triple (for L, B and B/L) regression formulae were worked out. The following equations resulted:

$$\begin{aligned} &\text{(i)} \quad G_l - \overline{G}_l = 1 \cdot 2701 \, (B - \overline{B}) + 1 \cdot 6415 \, (L - \overline{L}), \\ &\text{or,} \quad G_l = 1 \cdot 2701 \, B + 1 \cdot 6415 \, L + \cdot 8224, \\ &\text{and} \quad &\text{(ii)} \quad G_l - \overline{G}_l = -17 \cdot 2930 \, (B - \overline{B}) + 14 \cdot 6374 \, (L - \overline{L}) + \cdot 7636 \, (I - \overline{I}), \\ &\text{or,} \quad G_l = -17 \cdot 2930 \, B + 14 \cdot 6374 \, L + \cdot 7636 \, B/L - 52 \cdot 7239. \end{aligned}$$

The first seventeen eggs were taken as a random set to test these results upon with the following values:

<sup>\*</sup> As a matter of fact the correlation of index and length for a constant breadth is -.997 and of index and breadth for a constant length is +.996 instead of unity. These values indicate how closely the linearity of regression holds in these quantitative measurements.

TABLE III.

Observed and Calculated Longitudinal Girths.

Egg	Observed	Calcula	ted Girth	Difference			
Number	$\frac{\text{Girth}}{G_l}$	(ii)	(i)	$\Delta_2$	$\Delta_1$		
1 2 3 4 5 6 7 8 (i) 8 (ii)	11·40 11·65 12·10 10·80 11·70 11·20 12·15 11·20 11·30	11·14 11·83 12·24 11·46 11·23 11·27 13·19 11·19 11·09	11·20 11·74 12·07 10·84 11·31 11·34 12·31 11·27 11·27	+ '26 - '18 - '14 - '66 + '47 - '07 -1'04 + '01 + '21	+ ·20 - ·09 + ·03 - ·04 + ·39 - ·14 - ·16 - ·07 + ·03		
9 (i) 9 (ii) 10 11 12 13 (i) 13 (ii) 13 (iii)	11.50 11.40 11.50 11.80 11.90 11.10 10.80 11.70	11·44 11·36 11·52 11·55 11·62 11·01 10·75 11·45	11.61 11.45 11.61 11.72 11.74 10.94 10.78 11.55	+ '06 + '04 - '02 + '25 + '28 + '09 + '05 + '25	- ·11 - ·05 - ·11 + ·08 + ·16 + ·16 + ·02 + ·15		
	_		Root mean square $\Delta$	354	.146		

To judge by this small sample we obtain only increased inaccuracy by taking the more complicated formula. We shall only make an error of about  $1\frac{1}{2}$  mm. if we calculate the longitudinal girth from

$$G_l = 1.2701 B + 1.6415 L + .8224$$

and for the egg of the Common Tern at least this is a convenient formula for verifying measurements in the field.

The remaining correlations indicate sensible correlations, but these correlations might well be substantially higher had a better scale of mottling been adopted ab initio. In the first place we see that the mottling and the ground colour are sensibly correlated, and the deeper the ground colour the more intense is the mottling\*.

We have already seen (p. 146) that for eggs of the same clutch the broader has less intensity of ground colour and more meagre mottling. This is true for the eggs of the Common Tern in general, although it is probable that a better classification of mottling would bring out more marked correlations. The

<sup>\*</sup> This might probably be asserted interracially as well as intraracially, compare for example the swallow with the skylark, the lapwing with the ringed plover, etc.

following are the orders (a) of mottling chosen, (b) of breadth classes, (c) of index classes:

(a) Assumed Order of Mottling	(b) Order of I	Breadth	$\begin{array}{c} (c) \\ \text{Order of Index} \end{array}$				
Class	В	Class	B L	Class			
g+e+d $a$ $b$ $c$ $h$ $f+i$	$ \begin{array}{c} a \\ c \\ g+e+d \\ f+i \\ h \\ b \end{array} $	3·00 2·99 2·97 2·96 2·96 2·95	$ \begin{array}{c} a \\ f+i \\ c \\ g+e+d \\ h \\ b \end{array} $	72·64 72·54 72·30 72·27 71·95 70·54			
_	Mean	2.98	Mean	72:30			

The relationship is small, but exists. It seems reasonable to suppose that the order of mottling classes as given by B or B/L, where there is only one displacement, may be a better one than that we have selected. But if in the mottling order b and c were interchanged, it would agree with the B classification, in so far that the three classes of least and of most mottling in the two classifications would be the same.

We now turn to the ground colour. We see that the ground colour is fainter, when the egg has greater breadth, but that there is no relation of the index to the intensity of ground colour. The results of p. 147 are thus confirmed by the general correlation of ground colour and breadth. Although there is no high-correlation, we may assert that it is probable that the intensity of pigment does not depend on the pressure during transit of the oviduct, but rather on a constant amount of pigment being distributed over a larger surface.

## (5) Homotyposis in Eggs of the same Clutch.

The homotyposis, or degree of resemblance in character between eggs of the same clutch may be studied on the present material. The chief direct and cross homotypic correlations are given in Table IV.

Pearson has shewn\* that the degree of resemblance of undifferentiated 'like organs' might be expected to be equal to that of pairs of brethren, i.e. about '50, and proved that this is so for many homotypes in the vegetable kingdom, a result which has been since confirmed by much as yet unpublished material from the animal kingdom, including a number of series of birds' eggs. Thus the mean value of the homotyposis for eggs of the Common Tern could hardly be improved upon. Only the colour characters show irregularity, especially the mottling, a

<sup>\* &</sup>quot;On Homotyposis in the Vegetable Kingdom," Phil. Trans. Vol. 197, A, pp. 285-379, 1900.

feature we have already indicated as difficult to measure. It will be seen that the correlation of the ground colour of an egg with the mottling of a second (3989) has come out greater than the organic correlation between mottling and ground colour in the same egg (2260).

TABLE IV.

Homotypic Correlations.

	Symbols	Characters	Correlation
	$L, L$ $B, B$ $G_l, G_l$ $G_b, G_b$	Lengths of Eggs in same clutch	·4643 ± ·0346 ·5176 ± ·0326 ·5076 ± ·0327 ·4621 ± ·0350
Direct		Mean value	*4879
	$M, M \\ C, C$	Mottling of Eggs in same clutch	*3500 *5709
		Mean of six characters	·4788
Cross	$egin{array}{cccccccccccccccccccccccccccccccccccc$	Length of one Egg with Breadth of a second Ground colour of one Egg with Mottling of a second Length of one Egg with Longitudinal Girth of a second Breadth of one Egg with Longitudinal Girth of a second Longitudinal Girth of one Egg with Equatorial Girth of a second	$\begin{array}{c} .0922 \pm .0441 \\ .3989 \pm .0379 \\ .4229 \pm .0362 \\ .2530 \pm .0416 \\ .2603 \pm .0413 \end{array}$
Index	B/L, B/L O, O I/O, I/O	Indices of two Eggs of same clutch Indices of ovality of two Eggs of same clutch	·5537 ± ·0308 ·5527 ± ·0309 ·5361 ± ·0317
	ART RIPER	Mean of three Index Correlations Mean of nine Homotypic Correlations	·5475 ·5017

We feel that the classification by mottling is at present too uncertain, and that until the result cited has been confirmed with larger numbers and more definite categories, it would be idle to consider whether, while a given bird has usually highly or lowly pigmented eggs both as to ground colour and mottling, yet when in the individual egg there is an excess of mottling pigment, there may be some tendency to a relatively less increase of ground colour. Thus the correlation in the individual egg might possibly be less than the correlation between eggs of the same clutch. Such considerations must be postponed until the fact itself is adequately demonstrated.

Another relation suggested by Pearson\* is that the cross homotypic correlation of the characters x and y should on the average equal  $\frac{1}{2}$  (correlation of x and x + correlation of y and y) × (the organic correlation of x and y). It is clearly impossible from what has just been said to apply this to the cross homotyposis of ground colour and mottling. We can apply it to the five cases in which quantitative measurements have been made. Table V gives the requisite data, the last two columns giving respectively the calculated and observed cross correlations.

TABLE V.

Cross Homotypic Correlations.

Chara	cters	Direct Co	orrelations	Organic Correlation	Cross Co	Cross Correlation			
(1)	(2)	(1) and (1)	(2) and (2)	(1) and (2)	Calculated	Observed			
L	В	·4643	.5176	•2220	1090	.0922			
L	$G_l$	.4643	.5076	*8804	•4278	4229			
$G_{i}$	$G_b$	5076	4621	.5297	.2568	.2603			
B	$G_l$	.5176	5076	•5216	2674	•2530			
$G_{I}$	B/L	.5076	.5537	- ·3832	5033	2007			

When we compare the calculated and observed cross correlations, we see a striking agreement, or the theory that cross homotyposis is the product of direct homotyposis and the organic correlation of the characters under investigation holds very closely for the egg of the Common Tern.

The general results obtained are in good accord with those reached by previous observers, and the authors hope to investigate one or two doubtful points on fuller material this year.

<sup>\*</sup> Phil. Trans. Vol. 197, A, p. 290.

# APPENDIX OF CORRELATION TABLE

TABLE A. Length and Breadth of Egg. Breadth.

	69.2-29.2	19.5-09.8	2.65—2.69	72.0-02.2	275-279	78.2-08.7	2.85—2.89	76.7 — oo.7	2:95—2:99	70.0-00.8	8.05-3.09	8.10-3.14	3.15-3.19	42.5-08.8	Totals
3.55 - 3.59 $3.60 - 3.64$ $3.65 - 3.69$ $3.70 - 3.74$ $3.75 - 3.79$ $3.80 - 3.84$ $3.95 - 3.94$ $3.95 - 3.99$ $4.00 - 4.04$ $4.05 - 4.09$ $4.10 - 4.14$ $4.15 - 4.19$ $4.25 - 4.29$ $4.30 - 4.34$ $4.45 - 4.49$ $4.55 - 4.59$ $4.60 - 4.64$ $4.65 - 4.69$ $4.70 - 4.74$	1					1 1 1 3 1 2 2 2 — 1 — — — — — — — — — — — — — —	1 1 - 3 5 2 - 3 1 1 2 2 1 2 - 1	3 3 4 6 6 5 13 4 6 6 3 1 1 1 1 1 1 1 1 1 1				1 1 1 2 2 3 3 2 4 2 2 1		1	1 0 1 1 5 5 15 10 25 26 27 45 24 31 23 20 14 7 5 6 0 1
Totals	1	2	1	2	4	14	24	61	61	57	35	20	. 10	2	294

TABLE B. Girth L, and Girth B. Girth B.

	68.8-02.8	8.40-8.59	8.60-8.79	8.80—8:99	61.6-00.6	65.6-07.6	65.6-07.6	62.6—09.6	66-6-08-6	10.00-10.19	10:20-10:39	10:40-10:59	10.60-10.79	Totals
10·00—10·09 10·10—10·19 10·20—10·29 10·30—10·39 10·40—10·49 10·50—10·59 10·60—10·69 10·70—10·79 10·80—10·89 10·90—10·99 11·10—11·19 11·20—11·29 11·30—11·39 11·40—11·49 11·50—11·59 11·60—11·79 11·80—11·99 11·90—11·99 12·00—12·09						- - - 1 - 3 4 4 5 5 5 3 7 7 3 3 3 1 2	- - - 1 - 2 1 7 7 9 9 10 8 13 8 5 2 2 3 4 4		$\begin{bmatrix} 2 \\ 1 \\ - \\ 2 \\ 5 \\ 2 \\ 77 \\ 3 \\ 5 \\ 4 \\ 4 \\ 4 \\ 3 \end{bmatrix}$			1	1 1 2	1 0 2 0 3 2 1 4 13 18 16 24 31 22 40 28 27 17 17 17
12:10 - 12:19 12:20 - 12:29 Totals	2	2	1	5	17	44	2 - 84	64	42	18	$\frac{2}{7}$	1	4	291

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TABLE C. Length of Egg and Girth L. Length. Length.

Totals	10000 8 21 1 4 8 8 1 1 2 2 3 4 2 6 3 6 5 1 1 1 1 2 3 0 6 6 5 1 1 1 1 2 3 9 9 1 0 1	297
72.7-02.7		63
69.4-29.4		0
79.4-09.4		1
69.4-99.4		0
79.7-09.7		9
67.4-94.4		5
77.7-07.7		1~
68.4-98.4		14
78.7-08.7		21
62.7-92.7		23
72.7-02.7		31
61.7—91.7		24
71.7-01.7		95
60.7—20.7		27
70.7-00.7		27
66.8-96.8		25
76.E-06.E	-     - 4	10
68·E—98·E	1     1   21 25 4 4 1	15
78.E-08.E		50
64.E-94.E		ũ
72.8-02.8		-
69.8-29.8	11-1111111111111111	-
79.8-09.8		0
69.8-99.8		_
	$\begin{array}{c} 10^\circ 00 - 10^\circ 09 \\ 10^\circ 20 - 10^\circ 39 \\ 10^\circ 30 - 10^\circ 39 \\ 10^\circ 30 - 10^\circ 39 \\ 10^\circ 50 - 10^\circ 59 \\ 11^\circ 10^\circ 10^\circ 59 \\ 11^\circ 10^\circ 10^\circ 59 \\ 11^\circ 10^\circ 11^\circ 10^\circ 11^\circ 59 \\ 11^\circ 10^\circ 11^\circ 10^\circ 11^\circ 59 \\ 11^\circ 10^\circ 11^\circ 10^\circ 11^\circ 10^\circ 11^\circ 10^\circ 10$	Totals

TABLE D. Breadth of Egg and Girth L.

## Breadth.

		2.55—2.59	79.2-09.2	2.65.—2.69	12.2-02.2	2.75-2.79	78.2-08.2	3.85—2.89	76.2-06.2	66.2-26.2	3.00-3.04	3.05—3.09	3.10-3.14	3.15—3.19	73.50-3.57	Totals
Girth L.	10·00-10·09 10·10-10·19 10·20-10·29 10·30-10·39 10·40-10·49 10·50-10·59 10·60-10·69 10·70-10·79 10·80-10·99 11·10-11·19 11·20-11·29 11·30-11·39 11·40-11·49 11·50-11·59 11·60-11·69 11·70-11·79 11·80-11·99 12·00-12·09 12·10-12·19 12·20-12·29 12·30-12·39 12·40-12·49									1 1 2 1 3 7 4 10 5 13 5 4 1 2 2 - - - - - - - - - - - - - - - - -		1 2 4 2 6 4 7 1 3 3 2			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 0 2 0 3 2 1 1 4 13 18 16 24 32 22 40 28 28 17 11 12 6 6 6 1 0 1 1
	Totals	1	2	1	2	4	14	24	61	61	57	35	20	10	2	294

TABLE E. Girth L and Index 100 Breadth/Length.

,	
_	
11.	
٥	

Totàls	25 8 27 27 28 8 29 8 29 8 29 8 29 8 29 8 2	294
67.21-07.21		1
68.81-08.81		0
62.21-02.21		1
61.21-01.21	03   11 11 11	9
60.21-00.21	-	9
66-11-06-11	401 801 1 1 1	12
68-11-08-11		17
64.11-04.11		17
69-11-09-11	114202421	28
69-11-09-11	I	28
67.11-07.11	1 2 2 2 2 8 1 1 1 1 1	40
68·II—08·II		22
62.11-02.11		32
61.11-01.11	1     2   1   1   1   1   1   1   1   1	24
60-11-00-11		16
66-01-06-01	1   23 25 25   1	18
68.01-08.01		13
62-01-02-01	[]	4
69.01-09.01		
69.01-09.01	111111111	63
67.01-07.01		ಣ
68.0108.01		0
6%·01-0%·01		67
61.01-01.01		0
60.01-00.01		1
	6.5.0—63.9 6.4.0—65.9 6.6.0—67.9 7.6.0—71.9 7.6.0—73.9 7.6.0—	Totals

Index.

TABLE F. Length of Egg and Index 100 Breadth/Length.

	Totals	22 8 37 72 72 72 72 72 72 72 72 72 72 72 72 72	594
	72.7-02.7	62	3
	69.7:-59.7		0
	79.7-09.7	-	1
	69.7—99.7		0
	79.7-09.7		9
	67.7—57.7	1 2	5
	††.†—o†.†		2
	6E.7—9E.7		14
	7E.7-0E.7	11 13 22 66 71	20
	62.492.4	20 0 1 5	23
	7z.4-0z.4	1   12   12   1   1   1   1   1   1   1	31
'n.	61.4-91.4	3 2 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	24
Length	†1.†-01.†	1   1   14   6   6   6	45
-	60.4-90.4	1 2 6 6 1 1 1 1 2 1 1 1 1 1 1 1 1 1 1 1	27
	70.7-00.7	1   1   4   8   8   1	56
	66.8—96.8	1   10   10   10   10   10   10   10	25
	76.E-06.E	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	10
	68·E-98·E		15
	₹8.E-08.E		5
	61.8-91.8	1 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	5
	72.E-02.E		1
	69.8-99.8		1
	79.E-09.E		0
	69.8-99.8		1
		62.0—63.9 64.0—65.9 66.0—67.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9 72.0—73.9	Totals

Index.

TABLE G.

Breadth of Egg and Index 100 Breadth/Length.

## Breadth.

		8.22-52.8	49.2-09.2	2.65-2.69	47.2-07.2	2.75-2.79	78.2—08.2	2.85-2.89	46.2-06.2	2.95-2.99	3.00-3.04	3.05-3.09	3.10-3.14	3.15-3.19	8:20-3:34	Totals
- 1	62.0-63.9		_	_	_	1	1		2	1			_		_	5
	64.0-65.9	_	_	_	_	1	_	4	2	1			_	_		8
	66.0-67.9	1	1	_	1	1	1	4	9	2	2		_	_		22
X	68.0—69.9	<b>—</b>		_	1	1	2	5	11	7	7	1	2	_	-	37
ď	70.0-71.9	_	_				4	4	22	20	12	8	1	1		72
Index.	72.0-73.9	- 1	1	1		_	4	5	8	14	12	9	7	2		63
	74.0-75.9			_	_	-	2	1	7	11	17	9	6	3	_	56
	76.0-77.9				-	_		1		5	3	7	2	3	1	22
	78.0-79.9		_	_			_				1	1	2			4 3
	80.0-81.9						_	_		_	3		l —			3
	82.0-83.9	_		-				_	_				l —	1		1
	84.0-85.9	_		<u> </u>	_	_	_		_			_		_	1	1
	Totals	1	2	1	2	4	14	24	61	61	57	35	20	10	2	294

## TABLE H.

Ground Colour and Mottling.

## Ground Colour.

		a+b	c	d	e	f	g-k	Totals
	g+e+d	12 (+1·21)	15 (+3·96)	$\begin{pmatrix} 4 \\ (-5.28) \end{pmatrix}$	16 (+ ·70)	11 (-4·55)	15 (+3.96)	73
	а	4 (+:16)	5 (+1·07)	(+ <sup>4</sup> ·69)	(-1·45)	5 (- *54)	(+ *07)	26
Mottling.	ъ	3 (-4·24)	9 (+1.59)	(-3.53)	$^{14}_{(+3.73)}$	13 (+2·56)	7 (- '41)	49
Mot	c	12 (-2.92)	(-4.27)	18 (+5·16)	$18 \\ (-3.17)$	29 (+7·48)	(-2.27)	101
	h	(+3.08)	(-1.97)	( <b>+</b> <sup>2</sup> 35)	(+ '28)	(-2.77)	(+1.03)	13
	f+i	7 (+2·71)	(- 39)	6 (+2·31)	(- '08)	(-2.18)	(-2.39)	29
	Totals	43	44	37	61	62	44	291

 $\begin{tabular}{ll} TABLE & J. \\ Index & 100 & Breadth/Length & and & Mottling. \\ \end{tabular}$ 

Index.

		6.89-0.89	6.29-0.49	6.29-0.99	6.69-0.89	70.0-71.9	72.0-73.9	74.0-75.9	76.0-77.9	78.0—79.9	6.18-0.08	6.88-0-88	84.0—85.9	Totals
Mottling.	g+d+e $a$ $b$ $c$ $h$ $f+i$	2 2 1 	$\begin{array}{c c} 1 \\ \hline 1 \\ 4 \\ 1 \\ 1 \end{array}$	2 1 9 8  2	9 4 6 12 2 4	16 9 15 20 3 8	21 3 10 22 1 4	15 6 3 22 5 5	7 1 3 9 - 2	$\frac{1}{2}$	1 2		1	73 26 49 102 12 29
	Totals	5	8	22	37	71	61	56	22	4	3	1	1	291

TABLE K.

Breadth of Egg and Mottling.

Breadth of Egg.

		69.2-99.8	5.00-5.07	3.65—2.69	2:20-2:24	2.75-2.79	78.2-08.2	3.85-2.89	76.2-06.2	2.95-2.99	3.00-3.07	3.05-3.09	3.10-3.14	3.15-3.19	3.20—3.24	Totals
Mottling.	g+d+e $a$ $b$ $c$ $h$ $f+i$	 - 1 -			_ 1 1 -	2 - 2 -	6 1 1 3 1 2	4 1 9 8 - 2	17 6 13 14 1 8	21 4 3 22 4 7	10 6 10 19 4 7	5 3 7 17 — 3	$\begin{array}{c} 6 \\ 3 \\ 1 \\ 9 \\ 1 \\ - \end{array}$	2 2 1 5 —	_ 1 1 _	73 26 49 102 12 29
	Totals	1	2	1	2	4	14	24	59	61	56	35	20	10	2	291

TABLE L.  $Ground\ Colour\ and\ Index\ 100\ B/L.$   $Ground\ Colour.$ 

		a	b	c	d	e	f	9	h	i	. k	Totals
63-66 64-66 66-66 68-66 68-66 69-66 70-66 72-66 73-66 75-66 78-66 78-66 78-66 88-68 88-68 88-68 88-68 88-68	$\begin{array}{c} -62.9 \\ -63.9 \\ -63.9 \\ -64.9 \\ -65.9 \\ -66.9 \\ -66.9 \\ -68.9 \\ -70.9 \\ -71.9 \\ -72.9 \\ -73.9 \\ -74.9 \\ -75.9 \\ -77.9 \\ -77.9 \\ -78.9 \\ -79.9 \\ -89.9 \\ -89.9 \\ -84.9 \\ -85.9 \\ -85.9 \end{array}$	1 1 2 1 2 1 2 1 2 1 1 1	2 3 2 1 6 1 5 5 2 4 1 1 1 1	1		2 1 3 -7 -7 -7 9 8 5 5 7 3 4 1 	1	1 - 1 - 4 2 2 2 1 3 3 3 1	1 1 2 2 1 1 5	4		4 1 5 3 14 8 24 14 35 37 23 26 28 13 9 2 2 3 0 0 1
Т	otals	12	32	44	37	61	61	19	18	5	1	290

TABLE M.

Ground Colour and Breadth.

Ground Colour.

		И	ь	(1	d	e	,f	g	h	i	ķ.	Totals
Breadth.	2.55 - 2.59 2.60 - 2.64 2.65 - 2.69 2.70 - 2.74 2.75 - 2.79 2.80 - 2.84 2.85 - 2.89 2.90 - 2.94 2.95 - 2.99 3.00 - 3.04 3.05 - 3.09 3.10 - 3.14 3.15 - 3.19 3.20 - 3.24	1 - 1 - 4 3 - 3 -	1 3 8 3 7 4 4 2	- $ 1$ $1$ $13$ $8$ $11$ $6$ $1$ $2$ $1$	1 		1 2 4 7 7 15 10 8 6 2	- - - 3 5 6 2 3 1			1	1 2 1 2 4 14 26 59 60 56 35 20 10 2
	Totals	12	32	44	37	61	62	20	18	5	1	292

TABLE N.

Breadth of Egg in Pairs of same Clutch.

	69.8-99.7	49.8-09.8	7.62-3.4	275-279	48.2-08.2	68.2-98.7	76.8-06.8	3.95—2.09	40.8-00.8	3.05-3.09	3.10-3.14	3.15-3.19	Totals
2.55-2.59	_	1	_			_		_	_				1
2.60-2.64	1	_	_	-	_	_		-		_	_		1
2.65-2.74			_			_				_		_	0
2.75-2.79	-			_	_		1	1	_		-	_	2
2.80-2.84	-	l —			2	2	4	2	1		1	—	12
2.85-2.89	_		_	_	2	4	4	5	1				16
2.90-2.94				1	4	4	10	14	8	5	1		47
2.95-2.99	_	_	_	1	2	5	14	16	12	5	_	_	55
3.00-3.04			_		1	1	8	12	12	8	8	2	52
3.05-3.09			-	_	_	_	5	5	8	4	3		25
3.10-3.14	_				1		1		8	3	4	_	17
3.15-3.19	_	_	_		-		_	_	2			_	2
Totals	1	1	0	2	12	16	47	55	52	25	17	2	230

TABLE O.

Length of Egg in Pairs of same Clutch.

	8.75-3.79	3.80-2.84	3.85-3.89	\$.50—3.94	3.95—3.99	40.4-00.4	60.7-20.4	41.10-7.14	61.4-21.4	42.4-02.4	4.25-4.29	ts.t-08.t	68.4-98.4	77.7-07.7	64.4-24.4	45.4-05.4	Totals
3.75—3.79 3.80—3.84 3.85—3.89 3.90—3.94			4	2 2	1 2 3		1	2	_ _ 1	 1 1		_ _ _ 1	_				1 2 12 9
3·95—3·99 4·00—4·04 4·05—4·09	1 -	_	2	3	6 6 2	6 8 3	2 3 4	2 2 4	3 4	2 1 1	$\begin{bmatrix} -4 \\ 1 \end{bmatrix}$	1 1		_	_		24 28 24
4:10-4:14 4:15-4:19 4:20-4:24		2 -	1 1 1	_ _ 1	2 - 2	3 1	4 1	8 6 2 3	6 2 5	5 2	3 1 2	4 2 2	1 -	_ _ 1	1 -	3	36 24 23
4:25—4:29 4:30—4:34 4:35—4:39 4:40—4:44				1		1 -	1 1 3	4 1	1 2	$\begin{bmatrix} 2\\2\\-\\1 \end{bmatrix}$	1	4 5	1 5 4		_		12 20 14 1
4·45—4·49 4·50—4·54	_	_	_	_	_			1 —		3		_	_	_	_		3
Totals	1	2	12	9	24	28	24	36	24	23	12	20	14	1	1	3	234

TABLE P.

Girth B in Pairs of same Clutch.

	8.30-8.39	62.8 -04.8	8.80—8.99	61.6 -00.6	9.20- 9.39	69.6 -07.6	62.6 -09.6	66.6 -08.6	10.00—10.19	10.30-10.39	10.40—10.59	10.60-10.79	Totals
$\begin{array}{c} 8 \cdot 20 - 8 \cdot 39 \\ 8 \cdot 40 - 8 \cdot 79 \\ 8 \cdot 80 - 8 \cdot 99 \\ 9 \cdot 00 - 9 \cdot 19 \\ 9 \cdot 20 - 9 \cdot 39 \\ 9 \cdot 40 - 9 \cdot 59 \\ 9 \cdot 60 - 9 \cdot 79 \\ 9 \cdot 80 - 9 \cdot 99 \\ 10 \cdot 00 - 10 \cdot 19 \\ 10 \cdot 20 - 10 \cdot 39 \\ 10 \cdot 40 - 10 \cdot 59 \\ 10 \cdot 60 - 10 \cdot 79 \\ \end{array}$	2			4 3 6 1 2 —	1 3 10 18 4 — — 1	—   1   6   18   20   14   8   —   —   1	$ \begin{array}{c} -\\ -\\ 1\\ 4\\ 14\\ 24\\ 5\\ 7\\ 1\\ -\\ 1 \end{array} $	2  8 5 10 4 2 	7 4				2 0 2 16 37 68 57 31 11 3 0
Totals	2	0	2	16	37	68	57	31	11	3	0	3	230

TABLE Q.

Girth L in Pairs of same Clutch.

	10.30-10.39	10:30-10:39	10.40-10.49	10.50—10.59	10.60—10.69	10.70—10.79	10.80-10.89	10.90—10.99	11.00-11.09	11.10—11.19	11:20-11:29	11:3011:39	64.11-04.11	11:50—11:59	11.60—11.69	97.11-07.11	11.80-11.89	11.90—11.99	12.00-12.09	12.10—12.19	Totals
10.20-10.29	_	_	1		_				_		_	_			_			_	_		1
10.30-10.39	_		_		_	_	_					_	_				_				0
10.40-10.49	1		_	_		_			_	_	_		-	-	_	_	_	_			1
10.50-10.59			-	_	_	_	_	1	l —	-		_	_	_		_	_	_		_	1
10.60—10.69		_	_			_		—	1	_	-	-	-	-				_			1
10.70-10.79	_	_	_	-	_	-	2	_	-	-	_	-	-	_	l —	_	<u> </u>	_		_	2
10.80-10.89		_	-	_	_	2		—	3	1	2	-	1	-	—	2	-		_	_	11
10.90-10.99	_	-	-	1	-	_	_	4	2	-	1	2	5	_	_			_	_	-	15
11:0011:09	—		-	<u> </u>	1	_	3	2	4	3		2	1	_	2						18
11.10-11.19	-	_	-	_		-	1	_	3	6	4	2			1	2	1	1			21
11:20—11:29	_	_	_	<u> </u>	_		2	1	_	4	4	6	3	1		1	1	2	_		25
11:30—11:39	-				_	_		2	2	2	6		5	_	2	3		1		_	23
11:40—11:49	-	_				_	1	5	Ţ	-	3	5	6	8	3	_	_	_	_	_	32
11·50—11·59 11·60—11·69				_		_			2	1	1	2	8	2 2	$\frac{2}{6}$		4	2	1	1	21
11.70-11.79	_	_					2	_		$\frac{1}{2}$	1	3		2	3	3 2	$\frac{1}{2}$	2	_	1	20 18
11.80-11.89		_	_					_	_	1	1	0		4	1	2	_	2	_	_	11
11.90—11.99	_				_		_			1	2	1		2		2	2				10
12.00—12.09			_	_		_	_					1		1					_	_	10
12.10 -12.19	_	_	_	_		_	_		_		_		_	1	_	1	_	_		_	2
Totals	1	0	1	1	1	2	11	15	18	21	25	23	32	21	20	18	11	10	1	2	234

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TABLE R.

Mottling in Pairs of Eggs of same Clutch.

	g+e+d	а	ь	c	h	f+i	Totals
g+e+d	26 (+5.54)	(- *81)	12 (+2·37)	$\begin{vmatrix} 19 \\ (-5.97) \end{vmatrix}$	4 (- *21)	3 (- '91)	68
а	(- <sup>*</sup> 81)	4 (+2.87)	(-1·27)	7 (+1·12)	(99)	(- '92)	16
b				$9 \\ (-2.75)$			32
e	19 (-5.97)	7 (+1·12)	$9 \ (-2.75)$	40 (+9.52)	5 (- 14)	(-1.77)	83
h	( - <sup>1</sup> ·21)	(- '99)	( <del>- 1</del> 98)	5 (- 14)	2 (+1·13)	2 (+1·19)	14
.f+i	(- '91)	(- '92)	(- '84)	3 (-1.77)	(+1.19)	(+3.5)	13
Totals	68	16	32	83	14	13	226

TABLE S.

Ground Colour of one Egg with Mottling of the other Egg for Pairs of same Clutch.

#### Ground Colour.

		a+b	c	d	e	f	g-k	Totals
	g+e+d	8 (-3:67)	$^{11}_{(+1.43)}$	13 (+3·73)	8 (-5.16)	16 (+ '75)	(+2.92)	67
	a	(-1:96)	(-1·43)	(-2:35)	(+2·66)	(+ '13)	5 (+2.95)	17
Mottling.	ь	$\begin{pmatrix} 2 \\ (-3.40) \end{pmatrix}$	5 (+ *57)	(- 29)	(-3.09)	$12 \\ (+4.94)$	5 (+1·26)	31
Mott	c	$17 \\ (+2.72)$	$\begin{pmatrix} 10 \\ (-1.71) \end{pmatrix}$	10 (-1:35)	24 (+7·89)	15 (-3.67)	6 (-3.88)	82
	h	8 (+5.26)	(-1.00)	(- '94)	(-2.75)	(+ '81)	(-1:69)	14
	f+i	(+ '74)	(+2·14)	3 (+1.50)	(+ '45)	(-2:96)	(-1.57)	13
	Totals	39	32	31	44	51	27	224

In Tables R-T, the contingency of each cell is given in brackets.

TABLE T.

Ground Colour in Pairs of Eggs of same Clutch.

!	a+b	c	d	e	f	g-k	Totals
a+b	22 (+15·15)	7 (+1.55)	5 (- '45)	1 (- 7.08)	3 (-5·96)	$\begin{vmatrix} 1 \\ (-3.22) \end{vmatrix}$	39
c	7 (+ 1.55)	6 (+1.67)	6 (+1.67)	(- 2·42)	4 (-3·12)	4 (+ *65)	31
d	( - <sup>5</sup> ·45)	6 (+1.67)	8 (+3.67)	7 (+ '58)	(-3.12)	1 (-2·35)	31
e	(-7.08)	4 (-2·42)	7 (+ 58)	20 (+10·47)	12 (+1·43)	$\begin{pmatrix} 2 \\ (-2.97) \end{pmatrix}$	46
f	(- 5·96)	4 (-3·12)	(-3·12)	12 (+ 1·43)	20 (+8·28)	8 (+2·49)	51
g-k	1 (-3·22)	(+ *65)	(-2.35)	(- 2.97)	8 (+2·49)	8 (+5·41)	24
Totals	39	31	31	46	51	24	222

Length of one Egg with Breadth of the other Egg for Pairs of same Clutch.

Length of one Egg of Pair.

of Pair.		8.75-3.79	3.80-3.84	3.85-3.89	76.8-06.8	3.95—3.99	70.7-00.7	60.4-20.4	41.4-01.4	61.4-21.4	7ë.7-0ë.7	62.4-92.4	48.4-08.4	4.35-4.39	<i>††.†-0†.†</i>	67.457.4	4:20-4:24	Totals
Breadth of Second Egg o	$\begin{array}{c} 2.55 - 2.59 \\ 2.60 - 2.64 \\ 2.65 - 2.74 \\ 2.75 - 2.79 \\ 2.80 - 2.84 \\ 2.85 - 2.89 \\ 2.90 - 2.94 \\ 2.95 - 2.99 \\ 3.05 - 3.09 \\ 3.10 - 3.14 \\ 3.15 - 3.19 \\ \end{array}$			1 - 1 - 4 4 2 - -		$\begin{bmatrix} - \\ 3 \\ 3 \\ 7 \\ 2 \\ 4 \\ 2 \\ 1 \end{bmatrix}$	- - - 3 3 8 5 6 3	$\begin{bmatrix} - \\ - \\ 1 \\ - \\ 6 \\ 9 \\ 2 \\ 2 \\ 3 \\ 1 \end{bmatrix}$	$\begin{bmatrix} - \\ - \\ 3 \\ 7 \\ 6 \\ 13 \\ 4 \\ 1 \\ - \end{bmatrix}$	1 2 3 2 6 5 2 1	1 1 1 5 4 4 3 4			- - 3 4 6 1		1	1 1 1	1 0 2 12 16 47 55 52 25 17
ET .	Totals	1	2	12	9	24	28	24	36	22	23	12	18	14	1	1	3	230

21**—2** 

TABLE V.

Length and Girth L. in Pairs of same Clutch.

Length of First Egg.

d Egg.		8.70-8.79	8.80-8.89	8:90-3:99	60.700.7	4.10-4.19	62.4-02.4	62.4-02.4	67.4-07.4	4.50-4.59	Totals
Length Girth of Second	10·20—10·39 10·40—10·59 10·60—10·79 10·80—10·99 11·20—11·39 11·40—11·59 11·60—11·79 11·80—11·99 12·00—12·19		1 3 2 2 2 2 2	$ \begin{array}{c c} 1 \\ -2 \\ 8 \\ 11 \\ 5 \\ 3 \\ 3 \\ \end{array} $	$\begin{bmatrix} - \\ 6 \\ 13 \\ 13 \\ 6 \\ 8 \\ 5 \\ 1 \end{bmatrix}$	7 6 19 21 4 2	$\begin{bmatrix} - \\ - \\ 5 \\ 5 \\ 10 \\ 4 \\ 10 \\ 1 \end{bmatrix}$	$\begin{bmatrix} - \\ 1 \\ 1 \\ 4 \\ 8 \\ 15 \\ 4 \\ - \end{bmatrix}$			1 2 3 26 39 48 53 38 21 3
L	Totals	1	14	33	52	60	36	33	2	3	234

TABLE W.

Breadth and Girth L. in Pairs of same Clutch.

Breadth of First Egg.

nd Egg.		69.2-99.2	19.2-09.2	69.2-59.8	47.5-07.5	2.75-2.79	78.6-3.87	2.85-2.89	76.2-06.2	2.95-2.99	\$.00-3.04	3.05—3.09	3.10-3.14	8.15-3.19	Totals
Length Girth of Second	$10\cdot20-10\cdot39\\10\cdot40-10\cdot59\\10\cdot60-10\cdot79\\10\cdot80-10\cdot99\\11\cdot00-11\cdot19\\11\cdot20-11\cdot39\\11\cdot40-11\cdot59\\11\cdot60-11\cdot79\\11\cdot80-11\cdot99\\12\cdot00-12\cdot19$	1 - - - - - - - -	1			2	1 1 1 4 2 - 3 1	 - 3 3 6 1 -	- 1 5 12 10 7 7 5 -	- 1 1 8 8 13 12 6 6	-6 $7$ $7$ $11$ $14$ $5$ $2$	2 5 7 5 3 2 1	1 	- - - 1 1	1 2 3 26 39 48 49 38 21 3
	Totals	1	1	0	0	2	12	16	47	55	52	25	17	2	230

TABLE X. Girth L. and Girth B. in Pairs of same Clutch. Breadth Girth of First Egg.

TABLE Y. Index 100 Breadth/Length in Pairs of same Clutch.

	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	Totals
62							_	1	_	_			_	_		_		_		1
63					_	_		_			1 1	_				_		_		0
	_			_		1			_	1			_					_		2
64 65		_	_		_	.5		_	1	_	l		l —	·			_	_	_	1.5
66	_	_ [		_	_	1	1			_	_	_	•5				_		_	2.5
67		_	1	•5	1	1	.5	_	_	2	1	1	.5	_						8.5
68	_	_	_		1	.5	5	1.5	.5	1	1					_	_	_		10.5
69	1		_	_	_	_	1.5	3	1.5	1.5	1.5	_		1	•5	_	_	_		11.5
70	-	_	_	1	_	_	.5	1.5		3	2.5	•5		2	.5		_	_		11.5
71	_		1		_	2	1	1.5	3	7	7.5	5	3	1.5		_	_			32.5
72			-	_	_	1	1	1.5	2.5	7.5	14	5	6	6.5	3	1		.5	_	49.5
73	_ '	_	_	_		1	_		•5	5	5	3	2.5	1.5	2.5	2	_	'5		23.5
74		—	_		.5	.5		_	_	3	6	2.5	10	1	2	.5	_		_	26
75		—			_	_	_	1	2	1.5	6.5	1.5	1	3	3	2.5		_	Vanhand	22
76	_	_		<u> </u>		_	—	.2	-5	<u> </u>	3	2.5	2	3	1	2			_	14.5
77	-	_	—						_		1	2	•5	2.5	2	2			-	10
78	—	_		_	_	_	_	_	_	_	_		_				_	.25	-25	0.2
79			_	_		—		_	_	_	.5	•5		_		_	.25	.5	.25	2
80	-	_	-		_	_	_			_	_		_	_	_	_	*25	•25	_	0.2
Totals	1	0	2	1.5	2.5	8.5	10.5	11.5	11.5	32.5	49.5	23.5	26	22	14.5	10	·5	2	•5	230

TABLE Z.  $Index = \frac{100 \ B/L}{2 - B/L} \text{ in Pairs of same Clutch.}$ 

Totals	1	230
99		67
65		•5
<i>†9</i>		ř
69		20
63		oo !
19		15
09		15
69		21
58		2.61
57		56
99		37.5
22		29
79		11
53		9
53	1   1   25   25   1   1   1   1   1   1   1   1   1	13
51		9.2
50	1	
67	1	1.5
,84	1111111111	1
24		23
97		0
94		1
	66 54 58 50 50 50 50 50 50 50 50 50 50 50 50 50	Totals

2 L/B-1 in Pairs of same Clutch.

Totals	2 1 1 1 1 2 1 3 3 3 3 1 1 1 1 2 1 1 1 1	230
82.2-12.2		1
02.2-81.2		0
21.2-21.2		0
71.2-21.2		22
11.2-60.2	[!	1
80.690.2		0
20.2-20.2		1
zo.z-00.z		4
66.1-26.1	1	9
96-1-76-1		8
<i>£6.1</i> −16.1		11
06.1—88.1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	4
18·I—98·I		7
78.1-88.1		21
18-164-1	31 4 70 60 70 4 60 -   33   1 - 1 -	34
82.1-92.1	-	33
92.1—82.1	1   23   25 25 25 25 25 25 25 25 25 25 25 25 25	21
~2.I-02.I		19
69-1-29-1		24
99.1-79.1	01 - 01   - 22     - 21	13
89.1—19.1		11
09.1—89.1	24     24 -	9
2.G.I99.I		1
†g.I-2g.I		2
	$\begin{array}{c} 1.52 - 1.54 \\ 1.55 - 1.57 \\ 1.55 - 1.57 \\ 1.58 - 1.61 \\ 1.61 - 1.63 \\ 1.61 - 1.63 \\ 1.62 - 1.63 \\ 1.62 - 1.63 \\ 1.62 - 1.63 \\ 1.62 - 1.63 \\ 1.63 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.73 - 1.75 \\ 1.74 - 1.75 \\ 1.75 - 1.$	Totals

TABLE BB.

Girth L and Index 100 B/L in Pairs of same Clutch.

Length—Girth of First Egg.

		10.20-10.39	10.40-10.59	62.01-09.01	10.80—10.99	11.00-11.19	11:20-11:39	11.40—11.59	11.60-11.79	11.80—11.99	12.00—12.19	Totals
Index of Second Egg.	$\begin{array}{c} 62 \cdot 0 - 62 \cdot 9 \\ 63 \cdot 0 - 63 \cdot 9 \\ 64 \cdot 0 - 64 \cdot 9 \\ 65 \cdot 0 - 65 \cdot 9 \\ 66 \cdot 0 - 66 \cdot 9 \\ 67 \cdot 0 - 67 \cdot 9 \\ 68 \cdot 0 - 68 \cdot 9 \\ 69 \cdot 0 - 69 \cdot 9 \\ 70 \cdot 0 - 70 \cdot 9 \\ 71 \cdot 0 - 71 \cdot 9 \\ 72 \cdot 0 - 72 \cdot 9 \\ 73 \cdot 0 - 73 \cdot 9 \\ 74 \cdot 0 - 74 \cdot 9 \\ 75 \cdot 0 - 75 \cdot 9 \\ 76 \cdot 0 - 76 \cdot 9 \\ 77 \cdot 0 - 77 \cdot 9 \\ 78 \cdot 0 - 79 \cdot 9 \end{array}$	1	1	1 1 1	1 1 3 6 3 5 2 4 1	1 1 5 10 3 8 4 4 2 1	3 1 1 6 13 6 3 7 2 2 2 1	1 2 1 2 1 3 2 5 8 6 3 1 —	1 2 9 5 2 2 6 3 4 3 1		1	1 0 3 1 7 7 15 9 22 40 35 28 31 15 11 4
	Totals	1	2	3	26	39	48	51	38	21	3	232

#### MISCELLANEA.

# I. The Statistical Study of Dietaries, a reply to Professor Karl Pearson.

By Professor D. NOËL PATON, F.R.S.

Professor Pearson's criticism of Miss Lindsay's Study of the Diets of the Labouring Classes in the City of Glasgow (*Biometrika*, Vol. Ix. Oct. 1913) is a good example of the danger of one who does not understand the problems involved and who is ignorant of the work already done upon a subject attempting to discredit the results of an investigation by the application of mathematics according to his own fancy and in, what seems to me, a totally illegitimate manner.

Not appreciating the questions which were under investigation, he starts his criticism by demanding that our studies should afford a solution of problems other than those we had before us, and, because he does not find the solution of these problems, he proceeds to abuse the work.

Apparently in his opinion the object of the studies should have been to determine what effect the diets which the families were taking at the time of the study had upon the physique of the various individuals. He states that, if adequate anthropometric observations had been secured in such a study, it would have been at once possible to co-relate these with the diets. It is unnecessary to point out, as was pointed out in the Report, that the physique is determined by the whole previous condition of life and by the influence of heredity, and that it is absurd to attempt to relate it solely to the diet (Report, pp. 3 and 4).

The objects of the studies are quite clearly stated on p. 4 of the Report: "Do the working classes of this city get such a diet as will enable them to develop into strong, healthy, energetic men, and, as men, will enable them to do a strenuous day's work; or are the conditions of the labouring classes such that a suitable diet is not obtainable? Further, if a suitable diet is obtainable, and is obtained, is it procured, or can it be procured, at a cost low enough to leave a margin sufficient to cover the other necessary expenses of the family life, with something over for those pleasures and amenities without which the very continuance of life is of doubtful value?"

It was accepted as proved by previous work that for the labouring classes: "If a family diet.....gives a yield of energy of less than 3500 Calories per man per day it is insufficient for active work, and if less than 3000 it is quite inadequate for the proper maintenance of growth and normal activity."

The first question investigated was: "Did the families examined receive this supply of energy?" As regards the poorest classes this was answered in the negative. The validity of this conclusion has not been challenged by Professor Pearson,

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The second question considered was whether the diets contained a sufficient supply of protein. Previous work indicates that this is probably something above 110 grms. per man per diem. It was shown that in families with regular incomes of over 20s. a week the average protein intake was above 110 grms., and that in families with regular incomes and in those with irregular incomes of under 20s. a week the average protein intake was under 110 grms. This conclusion has not been refuted.

Accepting our premises, the final conclusion was (p. 27) "that while the labouring classes with a regular income of over 20s. a week generally manage to secure a diet approaching the proper standard for active life, those with a smaller income and those with an irregular income entirely fail to get a supply of food sufficient for the proper development and growth of the body and for the maintenance of the capacity for active work."

The main points proposed for the study were thus elucidated.

The part of the Report to which Professor Pearson specially directs his criticism is not the main problem, but that dealt with on pp. 30 and 31—The Physique of Children in Relationship to Diet, a subject taken up at the suggestion of Dr Chalmers. Professor Pearson, having declared the data totally insufficient, proceeds to apply his statistical methods not to refute Miss Lindsay's conclusion, but to demolish other conclusions upon the relationship of physique to income which were never deduced by us.

The very guarded conclusion in the Report was: "These show very markedly the relationship between the physique and the food. When the weight is much below the average for that age almost without exception the diet is inadequate."

Weights alone were considered. Thirty-six children, boys and girls, were dealt with. As the relationship of weight to income was not under consideration, they were classified not according to the income but according to the energy value of the family diet. Hence Professor Pearson's remarks upon this point are quite beside the mark.

I give below, in a re-arranged form, the Table from Appendix IV. The individuals are placed in two groups according to the energy value of their diets, with, opposite each child, the average weight for the age, taken from the Report of the Anthropometric Committee published in the Transactions of the British Association for the Advancement of Science, 1883, and with the difference between the weight of the child and the average weight. The differences between groups 1 and 2 are sufficiently marked and warrant the conclusion as stated above.

That is, of the children in families the diets of which yielded more than 3000 Calories per man per day:

10 were above the standard or not more than 5 lbs. below it,

8 were more than 5 lbs. below it,

while of the children in families in which the diet yielded less than 3000 Calories

3 were above the standard or not more than 5 lbs. below it,

15 were more than 5 lbs. below it.

It must be remembered that the 'standard' is for the children of all classes and not for those of the poorer classes.

The fact that the average age of the children in the second group was about  $1\frac{3}{4}$  years greater than that of the children in the first group does not account for the marked difference.

The last question which Miss Lindsay had to consider was, how the necessary supply of energy and of protein might be supplied without increased expenditure, and she was right in stating that these can be more cheaply purchased in vegetable than in animal foods. She

TABLE A.

Family Diets above 3000 Calories per Man per Day.

Number	Calories	Age in Years	Sex	Weight in lbs.	Standard Weight in lbs.	Difference
2	4003	7	9	39	46.7	- 7.7
2	4003	10	8	63	67.5	- 4.5
2 2	4003	8	3	50	54.9	- 4.9
2	4003	5	3	35	39.9	- 4.9
36	4091	3.25	3	35	34.0	- 1.0
4	3882	8	Ŷ	45	52.2	- 7.2
32	3822	6.25	Ŷ	39	42.4	- 3.4
4	3882	6	Ŷ	39	42.4	- 3.4
4 39	3882	10	3	56	67.5	-11.5
39	3422	10.5	Ŷ	55	65	-10.0
50	3471	6.25	Ŷ	37	42.4	- 5.4
50	3215	6	Ŷ	47	42.4	+ 4.6
31	3116	6	9	43	42.4	+ 0.6
18	3248	5.2	9+707070700+0+0+0+0+0+0+0+0+0+0+0	43	41.0	+ 2.0
54	3282	5	Ŷ	33	39.6	-6.6
58	3030	6	3	38	44.4	- 6.4
30*	3136	5.5	3	21	41	-20.0
49	3341	5.5	3	42	41	+ 1

<sup>\*</sup> Family with rickets.

TABLE B.

Family Diets below 3000 Calories per Man per Day.

Number	Calories in Diet	Age in years	Sex	Weight in lbs.	Standard Weight in lbs.	Difference
14	2690	13	9	76	87	-11:0
14 14	$\frac{2690}{2690}$	12 10	9+0	60 45·5	76·4 62·0	- 16·4 - 17·5
15	2936	10	9+0+0+0+0+0+0*0*0*0*0*0+0+0*0*0*0	56	62.0	- 6.0
17	2931	9.75	Ŷ	44	62.0	-18.0
55	2686	5.75	Ŷ	42	42.4	- 0.4
14	2690	9	3	45	60.4	-15.4
41 14	$2723 \\ 2690$	6·75 6	5	53 36	49·7 44·4	+ 3·3 - 8·4
57	2974	5	0 2	37	39.9	- 2.9
3	2891	5	3	37	39.9	- 2.9
42	2772	5.5	Ŷ	34	41.0	<b>-</b> 7.0
24	2412	11	9	39	68.1	-29.1
21	2329	9	Ŷ.	37.5	55'5	-18.0
24 21	$\frac{2412}{2329}$	$\frac{6}{11}$	7	28 60	42·4 72·0	$-14.4 \\ -12.0$
10	2435	8	0	43	54.9	-12.0
59	1978	5	3	26	39.9	-13.9

undoubtedly starts with the well-known conclusion that a Calorie in the food absorbed in a mixed diet from whatever source, protein, fat or carbohydrate is of equal dynamic value. Previous work amply justifies this.

She was not foolish enough to attempt to draw any conclusion from her investigations as to the relative value of animal and vegetable food in the diets on the physical development of the individuals.

Professor Pearson seems entirely unable to grasp the fundamental fact that the physical development of the individual depends largely upon his past conditions of life. To co-relate it with the special constituents of the food which he habitually eats will require not only an enormous series of studies, but a full investigation of the character of the various food stuffs and of the mode of cooking.

These points I tried to explain to him when I wrote to him in summer. He did not write to me as, in his criticism, he says he did. Miss Lindsay forwarded to me a letter from him to her, and I wrote a reply to Professor Pearson which he did not acknowledge.

In conclusion I would say that before he expects his criticism of a physiological problem to be taken seriously, he had better make some attempt to understand the nature of the problem. Certainly it is not my intention to waste time in replying further to his criticism unless in the future it is more pertinent than is his present contribution.

### II. The Statistical Study of Dietaries. A Rejoinder.

By KARL PEARSON, F.R.S.

I PUBLISH Professor Noel Paton's reply because it is very typical of the type of difficulty which we meet with at present, when we assert that what is really statistical work must be undertaken only by the adequately trained statistician and that when it is not, then the investigation cannot be considered as falling into the field of science.

Professor Paton states that the following question given on p. 4 of the Report formulated its object: "Do the working classes of this city get such a diet as will enable them to develop into strong, healthy, energetic men, and as men, will enable them to do a strenuous day's work; or are the conditions of the labouring classes such that a suitable diet is not obtainable?"...

Now Professor Paton either assumes that the sample taken of the diet of the individual family was their customary diet, or he does not. If he does, then the question: Was the diet such as would enable the working classes "to develop into strong, healthy, energetic men"? has meaning. If he does not, not only is it idle, but the section dealing with the physique of the children on the basis of a sample diet taken as a rule for a week (occasionally for a fortnight), is beside the point.

But anyhow, I ask how he can possibly ascertain how the working classes will "develop into strong, healthy, energetic men," if he does not take an adequate anthropometric survey of the families subjected to the dietaries recorded? He says that it is accepted and proved that "If a family diet...gives a yield of energy of less than 3500 calories per man per day it is insufficient for active work; and if less than 3000, it is quite inadequate for the proper maintenance of growth and normal activity." He further assumes with Miss Lindsay that calories from animal and vegetable foods have equal "dynamic value." I assert that neither of these conclusions,

which he accepts, are based on adequate research and they are in fact refuted by Miss Lindsay's own material. For, if it can be shown that animal and vegetable calories have different results on the physical development of the children, it is clear that the first statement as to how many calories are needful for the proper maintenance of growth has no significance until a statement is made with regard to the source of the calories. Professor Paton cites no evidence for his statements; from what I have read on the subject of calories, I feel convinced that most of the data on the matter would not stand for five minutes any adequate statistical analysis. The *Report*, Professor Paton tells us, shows "very markedly the relationship between the physique and the food." Yet in a previous paragraph he says "that the physique is determined by the whole previous condition of life and by the influence of heredity, and that it is absurd to attempt to relate it solely to the diet."

Now the only way to ascertain whether there was a marked relationship between the food and the physique of the children was to correlate the two for a constant age and investigate whether the correlations were such, having regard to their probable errors, that they could be considered significant. I did this with the result that the total calories in the food and the girls' weight for constant age was not definitely significant with regard to the probable error, while in the case of the boys the probable error was so large that it was impossible to say whether the relationship was really considerable or not. In fact no marked relationship could be deduced from Miss Lindsay's data, they were too inadequate. If Professor Paton's statement as to the influence of heredity is to be trusted, then even my correction for age was inadequate, and the data ought to be corrected also for physique of parent! If so, why was the parent not measured?

Professor Paton places before the readers of Biometrika two tables on which this "marked" relationship is asserted by him to rest. One of the cases in his Table A, No. 32, is erroneously placed in this table; the details show that the number of calories was 2949 and not  $3822^*$ ; it should be in Table B. These tables contain 16 boys' weights and 20 girls' weights. Professor Paton takes the British Association measurements, which are, of course, wholly inadequate as a test of Glasgow children, and making no real correction for age t considers whether the children in the two tables were or were not above the quite arbitrary limit of 5 lbs. below standard. He gives us no measure at all of the significance of the result, which is based on the vagaries of sampling 16 boys of ages from 3 to 11, and 20 girls from 5 to 13; and he supposes in some way that this treatment can possibly refute the correlation coefficient,  ${}_{a}r_{w}c_{F}$ , of weight and food calories for constant age with its probable error! I can, however, throw more light on the matter. Owing to the great courtesy of Dr Chalmers, Medical Officer of Health for Glasgow, I have been able to more than treble the number of weights of the boys and girls subjected to the dietaries. The results for total calories in food,  $C_{F}$ , now are ‡:

Girls, 69 Boys, 55 
$${}_{a}r_{wC_{F}} = + \cdot 21 \pm \cdot 08, \qquad {}_{a}r_{wC_{F}} = + \cdot 05 \pm \cdot 09.$$

Thus the relation for boys is now quite insignificant, and for girls may well be insignificant also. At any rate although both correlations are positive, there is no "marked" relationship between the physique and the dietary. Of course, it may be said that these weights (w) have been taken at some interval after the dietaries were recorded, but unless we assume the dietary to be a rough measure of the permanent feeding of the family, whose physique has been gradually built up for years before the dietaries were recorded, the observations must be discarded as of no value at all for testing physique, or as Professor Paton phrases it "development."

- \* In the Appendix V of Rickety Families, it is given again; this time as 2329 calories.
- † The deviation at each age would have to be measured in terms of the standard-deviation of weight at that age; naturally the deviations are larger for older children.
  - ‡ I have to thank Miss B. M. Cave for the present series of correlations.

But the most interesting point ascertained from the new material is the confirmation of the result that the higher the proportion of animal to vegetable calories the greater the weight. In *Biometrika*, Vol. IX, p. 533, we had for 16 boys and 20 girls:

Boys: 
$$ar_w, \ c_{V}/c_{A} = -\cdot 23 \pm \cdot 16,$$
 Girls: 
$$ar_w, \ c_{V}/c_{A} = -\cdot 12 \pm \cdot 15.$$

We now have for 55 boys and 69 girls:

Boys: 
$$ar_w, c_V/c_A = -30 \pm 08,$$
  
Girls:  $ar_w, c_V/c_A = -24 \pm 08.$ 

These results seem to indicate that Miss Lindsay and Professor Paton, who supports her view, are in error when they consider a calory the same whether it be from animal or vegetable food. On the other hand, our larger numbers now indicate that:

- (i) For a constant age the *expenditure* on vegetable or on animal food has no sensible relation to weight.
- (ii) For a constant age the number of calories in vegetable food has no sensible relation to weight.
- (iii) For a constant age the number of calories in animal food has a positive correlation with weight for both girls and boys, being definitely significant in the first case ( $\pm$  32  $\pm$  07) and not so in the second ( $\pm$  08  $\pm$  09).
- (iv) For a constant age the correlations of weight with ratio of expenditure on vegetable and animal foods are for both boys and girls quite insignificant as compared with their probable errors.

I am extremely obliged to Dr Chalmers for doing his best to supply additional material. As far as it goes, it tends to show that calories are of far more importance than expenditures, but that calories from animal food are more closely related to physique than are calories from vegetable food\*. The new material supports my criticisms that the failure to distinguish between animal and vegetable calories stultified the advice given by Miss Lindsay, i.e. to spend money on oatmeal rather than on eggs. It also indicates that no safe conclusions with regard to dietaries can be drawn until a reasonable anthropometric survey accompanies the record of dietaries, and the whole is reduced with adequate statistical knowledge.

One point I can allow Professor Paton. It was an oversight on my part, when I said that I had written to both Miss Lindsay and to himself; the letters in which Miss Lindsay and he stated that to follow up the families now would be impossible were both replies to one and the same letter of mine addressed to Miss Lindsay. The additional facts I desired were in their opinion unascertainable, and further correspondence did not seem to me likely to be of any service in achieving the end I had in view, namely to render of real service to science a piece of recording work from which in my opinion then and in my opinion still, very misleading conclusions had been drawn, and which conclusions in their turn had been exaggerated in the press résumés of the paper. I do not think any such work as that done on dietaries by Miss Lindsay and Professor Noel Paton will be of real value until (i) these dietaries are accompanied by a thorough anthropometric survey of the whole families of the dieted and (ii) the equality of animal and vegetable food calories ceases to be considered as a dogmatic truth.

\* Of course the results show that on such data as are available, the food has relatively little relation to the weight, there is no "marked" relationship.

# III. Note on the essential Conditions that a Population breeding at random should be in a Stable State.

#### By K. PEARSON, F.R.S.

Let us deal with bi-parental inheritance in the first place. Let x be a character in the father, mean  $\bar{x}$ , standard deviation  $\sigma_1$ ; let y be the same character in the mother,  $\bar{y}$  its mean, and  $\sigma_2$  its standard deviation. Let z be the character in offspring of one sex,  $\sigma_3$  be the standard deviation of all offspring of this sex and  $\bar{z}$  the mean. Let  $\mu_2$ ,  $\mu_3$ ,  $\mu_4$ ;  $\mu_2$ ,  $\mu_3$ ,  $\mu_4$ ; and  $\mu_2$ ,  $\mu_3$ ,  $\mu_4$ , be the moment coefficients about the means respectively of father, mother and offspring frequency distributions. Let  $\bar{z}_{xy}$  be the mean of the offspring of those parents, who have characters x and y, and let the array of frequency of such offspring be given by  $f_3(u) du$  about  $\bar{z}_{xy}$ , i.e. the character of any offspring in this array is  $\bar{z}_{xy} + u$ , where u is independent of the parental characters x and y, but  $\bar{z}_{xy}$  is a function of x and y the parental characters. Some writers have suggested that the offspring character should be taken as a blend of the parental characters, i.e.

$$z = \frac{1}{2}(x+y),$$

understanding by blend the *mean* of the parental characters. This appears to be very unsatisfactory for:

- (a) It supposes the parental characters to fix absolutely the offspring characters which is far from a result of experience.
- (b) It supposes the mother to reproduce the female size of character in the male and the female offspring alike, whereas she contributes to each the sex character of her own stock, i.e. if she is a tall woman, she would contribute absolutely more to a son than to a daughter. The late Sir Francis Galton got over this difficulty by "reducing female measures to their male equivalents." This he did by altering absolute measurements in the ratio of male to female mean measurements. Thus he would take for the mean of his array of offspring

$$\bar{z}_{xy} = \frac{1}{2} \left( x + \frac{\bar{x}}{\bar{y}} y \right)$$

if he were dealing with male offspring. A more reasonable hypothesis is to assume that

$$z = \frac{1}{2}\sigma_3\left(\frac{x}{\sigma_1} + \frac{y}{\sigma_2}\right) + v \qquad (i).$$

This will practically agree with Sir Francis's form, if the coefficients of variation in the two sexes are the same, i.e.  $\sigma_1/\bar{x} = \sigma_2/\bar{y}$ .

If we measure u from the mean of the array of offspring we have

$$\bar{z} = \frac{1}{2}\sigma_3\left(\frac{\bar{x}}{\sigma_1} + \frac{\bar{y}}{\sigma_2}\right)$$
 .....(ii).

We shall now suppose the offspring to follow the law (i), or

$$z - \overline{z} = \frac{1}{2}\sigma_3 \left( \frac{x - \overline{x}}{\sigma_1} + \frac{y - \overline{y}}{\sigma_2} \right) + u \qquad (iii),$$

where x and y are uncorrelated (mating at random), and u represents other influences than the parental, and is therefore uncorrelated with x and  $y^*$ . The frequency distributions of x and y

\* This assumes the homoscedasticity of the arrays of offspring due to pairs of fathers and mothers with characters x and y.

may be taken as given by  $f_1(x-\overline{x})$  and  $f_2(y-\overline{y})$ . Let  $N_1 \times N_2$  be the total number of possible matings

 $=\iint f_1(x-\bar{x})f_2(y-\bar{y})\,dx\,dy$ 

and the total number of offspring  $N_3$  in any array

$$= \int f_3(u) du$$

I now propose to give the expression for the *n*th moment coefficient about the mean, i.e.  $\mu_n^{""}$ , of the population of offspring of a given sex. We have

$$N_1 \times N_2 \times N_3 \times \mu_n^{\prime\prime\prime} = \iiint \left\{ \frac{1}{2} \sigma_3^n \left( \frac{x - \overline{x}}{\sigma_1} + \frac{y - \overline{y}}{\sigma_2} \right) + u \right\}^n f_1(x - \overline{x}) f_2(y - \overline{y}) \times f_3(u) \ dx \ dy \ du,$$

the integration being extended over the whole of the frequency distributions of father, mother and offspring. Thus

$$\mu_{n}^{"''} = \frac{\sigma_{3}^{n}}{N_{1}N_{2}N_{3}} \iiint \sum_{s=0}^{s=n} \left[ \frac{|\underline{n}|}{|\underline{n-s}|} \underbrace{\frac{t=n-s}{s}}_{t=0} \left\{ \frac{|\underline{n-s}|}{|\underline{n-s-t}|} \underbrace{\frac{\{\frac{1}{2}(x-\overline{x})\}^{n-s-t}\{\frac{1}{2}(y-\overline{y})\}^{t}\}}{\sigma_{1}^{n-s-t}\sigma_{2}^{t}}} \right\} \frac{u^{s}}{\sigma_{3}^{s}} \right] \\ \times f_{1}(x-\overline{x}) f_{2}(y-\overline{y}) f_{3}(u) \, dx dy du$$

Now x, y and u being independent we have

$$\begin{split} &\frac{1}{N_1}\int (x-\overline{x})^{n-s-t}f_1\left(x-\overline{x}\right)dx = \mu'_{n-s-t}\\ &\frac{1}{N_2}\int (y-\overline{y})^t f_2\left(y-\overline{y}\right)dy = \mu_t''\\ &\frac{1}{N_3}\int u^s f_3\left(u\right)du = \mu_s^{\text{iv}}. \end{split}$$

Thus

$$\mu_n^{\prime\prime\prime} = \sigma_3^n \sum_{s=0}^{s=n} \left[ \frac{n}{2^{n-s} |n-s|} \sum_{t=0}^{t=n-s} \left\{ \frac{n-s}{|n-s-t|} \frac{\mu_{n-s-t}' \mu_t'' \mu_s^{iv}}{\sigma_1^{n-s-t} \sigma_2^{it} \sigma_3^{s}} \right\} \right] \dots (iv).$$

Thus we reach, remembering that  $\mu_1' = \mu_1'' = \mu_1''' = 0$ ,

$$\mu_2^{"'} = \frac{1}{4} \sigma_3^2 \left( \frac{\mu_2^{'}}{\sigma_1^2} + \frac{\mu_2^{"'}}{\sigma_2^2} \right) + \mu_2^{\text{iv}}.$$
 (v),

$$\mu_{3}^{"'} = \frac{1}{8} \sigma_{3}^{3} \left( \frac{\mu_{3}^{'}}{\sigma_{1}^{3}} + \frac{\mu_{3}^{"}}{\sigma_{2}^{3}} \right) + \mu_{3}^{iv} \tag{vi)},$$

$$\mu_{4}^{"'} = \frac{1}{16} \sigma_{3}^{4} \left( \frac{\mu_{4}^{'}}{\sigma_{1}^{4}} + 6 \frac{\mu_{2}^{'}}{\sigma_{1}^{2}} \frac{\mu_{2}^{"'}}{\sigma_{2}^{2}} + \frac{\mu_{4}^{"'}}{\sigma_{2}^{4}} \right) + \frac{3}{2} \sigma_{3}^{2} \left( \frac{\mu_{2}^{'}}{\sigma_{1}^{2}} + \frac{\mu_{2}^{"'}}{\sigma_{2}^{2}} \right) \mu_{2}^{iv} + \mu_{4}^{iv} \dots (vii).$$

But  $\mu_2' = \sigma_1^2$ ,  $\mu_2'' = \sigma_2^2$ , and  $\mu_2''' = \sigma_3^2$ . Hence we must have

$$\mu_2^{iv} = \frac{1}{2}\sigma_3^2$$
....(viii).

If as usual we take  $\beta_1 = \mu_3^2/\mu_2^3$  and  $\beta_2 = \mu_4/\mu_2^2$  we find from (vi) and (vii), writing  $s^2 = \mu_2^{iv}$ 

$$\sqrt{\beta_1^{\text{iv}}} = \left(\frac{\sigma_3}{s}\right)^3 \left\{ \sqrt{\beta_1^{\text{'''}}} - \frac{1}{8} \left(\sqrt{\beta_1'} + \sqrt{\beta_2'}\right) \right\} \tag{ix)},$$

$$\beta_2^{\text{iv}} = \frac{\sigma_3^4}{s^4} \left\{ \beta_2^{\text{'''}} - \frac{1}{16} (\beta_2^{\text{'}} + \beta_2^{\text{''}} + 6) - 3 \frac{\sigma_2^2}{s^2} \right\} \qquad (x).$$

Whence by the use of (viii)

$$\sqrt{\beta_1^{\text{iv}}} = 2\sqrt{2} \left\{ \sqrt{\beta_1^{\text{'''}}} - \frac{1}{8} \left( \sqrt{\beta_1^{\text{'}}} + \sqrt{\beta_1^{\text{''}}} \right) \right\} \tag{xi)},$$

$$\beta_2^{\text{iv}} \! = \! 4 \left\{ \beta_2^{'''} \! - \frac{1}{16} \left( \beta_2^{'} \! + \! \beta_2^{''} \! + \! 6 \right) \right\} \! - \! 6 ......(\text{xii}).$$

Hence in order that the offspring population should be stable, it is needful that in the array of offspring for given parents:

(a) 
$$s = \frac{1}{\sqrt{2}} \sigma_3$$
.

$$(b) \qquad \sqrt{\beta_1^{\text{iv}}} = 2\sqrt{2} \left\{ \sqrt{\beta_1^{\text{'''}}} - \frac{1}{8} \left( \sqrt{\beta_1^{\text{'}}} + \sqrt{\beta_1^{\text{''}}} \right) \right\} = 2\sqrt{2} \sqrt{\beta_1^{\text{'''}}} \left( 1 - \frac{1}{4} \right) = \frac{3\sqrt{2}}{2} \sqrt{\beta_1^{\text{'''}}},$$

if  $\beta_1''' = \beta_1' = \beta_1''$ , i.e. the skewness be the same for fathers, mothers and offspring.

$$\beta_2^{\text{iv}} = \frac{1}{2} (7\beta_2^{""} - 15),$$

if

$$\beta_2''' = \beta_2' = \beta_2''$$
.

Thus, we have for the array of offspring of given parents

$$s = \frac{1}{\sqrt{2}} \sigma_3$$

$$\beta_1^{\text{iv}} = \frac{9}{2} \beta_1^{\text{i''}}$$

$$\beta_2^{\text{iv}} - 3 = \frac{7}{2} (\beta_1^{\text{i''}} - 3)$$

$$(xiii).$$

Accordingly the variability of the array is less than that of the population of offspring; and the array (unless  $\beta_1^{"'}=0$ ,  $\beta_1^{"'}=3$ ) is more skew and has greater kurtosis than the general population.

If  $r_{12}$ ,  $r_{23}$ ,  $r_{31}$  be the three correlations of father, mother and offspring we know that the mean standard-deviation of the offspring of arrays having the same parents is

$$s'\!=\!\sigma_3\,\sqrt{\frac{1-r_{13}^2-r_{23}^2-r_{12}^2+2r_{12}r_{13}r_{31}}{1-r_{12}^2}}\,,$$

and this equals if there be no assortative mating

$$(r_{12}=0), \quad \sigma_3 \sqrt{1-r_{13}^2-r_{23}^2}.$$

If we could assume this equal to s we must have, since

$$s = \frac{1}{\sqrt{2}} \sigma_3,$$

$$\frac{1}{\sqrt{2}} = \sqrt{1 - r_{13}^2 - r_{23}^2},$$

leading to

or if the two parental correlations are equal to

$$r_{13} = r_{23} = .5$$
.

 $r_{13}^2 + r_{23}^2 = \frac{1}{2}$ 

In other words, if the parental influences were equal and there were no assortative mating and the character in the array of offspring had the mean value

$$\frac{1}{2}\sigma_3\left(\frac{x}{\sigma_1}+\frac{y}{\sigma_2}\right),$$

then the population could only be stable if

$$r_{13} = r_{23} = 0.5$$
.

But this apparently noteworthy result only begs the question. By the general theory of correlation the mean of the array of offspring is

$$\begin{split} &\bar{z} + \sigma_3 \left( \frac{r_{13} - r_{12} r_{23}}{1 - r_{12}^2} \frac{x - \bar{x}}{\sigma_1} + \frac{r_{23} - r_{12} r_{13}}{1 - r_{12}^2} \frac{y - \bar{y}}{\sigma_2} \right), \\ &= \bar{z} + \sigma_3 \left( r_{13} \frac{x - \bar{x}}{\sigma_1} + r_{23} \frac{y - \bar{y}}{\sigma_2} \right) \end{split}$$

if there be no assortative mating,

$$= \sigma_3 \left( r_{13} \frac{x}{\sigma_1} + r_{23} \frac{y}{\sigma_2} \right) + \overline{z} - \sigma_3 \left( \frac{r_{13} \overline{x}}{\sigma_1} + \frac{r_{23} \overline{y}}{\sigma_2} \right).$$

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Hence if we assume the mean of array of offspring to be given by

$$\sigma_3 \frac{1}{2} \left( \frac{x}{\sigma_1} + \frac{y}{\sigma_2} \right)$$

(i) the second portion of the expression must be zero, i.e. mean of whole population of offspring must coincide with mean of array of offspring where parents have the mean values and (ii) we must have  $r_{13} = r_{23} = \frac{1}{2}$ . In other words the form of our assumption involves both the equal influence of the parents and the value of the parental correlation.

From the standpoint of heredity no such assumption is legitimate. Neither in Mendelian theory nor in biometric formula, nor again in actual observation is it permissible to suppose that the mean of the array of offspring is determined solely by the parents. Still less is it possible to suppose the actual character of the offspring to be the mean of that of the parents (i.e. put u=0). If it were we should have  $z=\frac{1}{2}(x+y)$ , whence flow

$$\left. \begin{array}{l} \mu_2^{\,\prime\prime\prime} = \frac{1}{4} \left( \mu_2^{\,\prime} + \mu_2^{\,\prime\prime} \right) \\ \\ \mu_3^{\,\prime\prime\prime} = \frac{1}{8} \left( \mu_3^{\,\prime} + \mu_3^{\,\prime\prime} \right) \\ \\ \\ \mu_4^{\,iv} = \frac{1}{16} \left( \mu_4^{\,\prime} + 6 \mu_2^{\,\prime} \mu_2^{\,\prime\prime} + \mu_4^{\,\prime\prime} \right) \end{array} \right\} . \tag{xiv}.$$

But these equations assume that  $\mu_2^{\text{iv}}$ ,  $\mu_3^{\text{iv}}$  and  $\mu_4^{\text{iv}}$  are all zero—an absurdity in itself and contrary to all experience, whether biometric or Mendelian. For non-assortative mating and equal potency of parents, they lead to parental correlations of the order '7 and to an impossibility of stability in any population\*.

In fact any such relations as (xiv) are inconceivable on the basis of both biometric as well as Mendelian theory and observation. Parental correlations have never been observed anywhere near such a value as 0.7. Equations (xiii) are, however, suggestive; they show that if the parental distribution be symmetrical and mesokurtic, the array of offspring will remain so after selection; but if the parental distribution does not possess these characters, then any selection of individual parents will emphasize the asymmetry and the kurtosis in the resulting array of offspring; or continued selection of this type will lead to greater and greater divergence from the normal or Gaussian frequency distribution.

\* If we assume that the mean of the array of offspring of parents of characters x and y is given by lx + my, it is only another way of asserting that the regression is linear and that

$$l\!=\!\frac{r_{12}-r_{13}r_{23}}{1-r_{23}^2}\frac{\sigma_3}{\sigma_1},\quad m\!=\!\frac{r_{13}-r_{12}r_{23}}{1-r_{23}^2}\frac{\sigma_3}{\sigma_2}.$$

If we make l=m, or give equal weight to the parents, it is only rational to suppose that  $\sigma_1 = \sigma_2$  and  $\sigma_1 = \sigma_2$  and  $\sigma_2 = \sigma_3$ , which lead us to

$$l = m = \frac{r_{12}}{1 + r_{23}} \frac{\sigma_3}{\sigma_1}.$$

Hence the mean of the array is

$$\frac{r_{12}}{1+r_{23}}\frac{\sigma_3}{\sigma_1}(x+y),$$

and whether we make x constant and y constant or x+y constant leads to precisely the same variability in the array, i.e.

$$s = \sigma_3 \sqrt{\frac{1 - r_{12}^2 - r_{13}^2 - r_{23}^2 + 2r_{12}r_{13}r_{23}}{1 - r_{23}^2}} = \sigma_3 \sqrt{1 - \frac{2r_{12}^2}{1 + r_{23}}}.$$

If assortative mating be zero, this equals

$$\sigma_3 \sqrt{1 - 2r_{12}^2}$$

and, if to reach the results for  $\mu_2^{""}$  given above we put this zero, we must have

$$r_{12} = \sqrt{.50} = 0.7$$
 nearly.

# IV. The Elimination of Spurious Correlation due to position in Time or Space.

#### By "STUDENT."

In the Journal of the Royal Statistical Society for 1905\*, p. 696, appeared a paper by R. H. Hooker giving a method of determining the correlation of variations from the "instantaneous mean" by correlating corresponding differences between successive values. This method was invented to deal with the many statistics which give the successive annual values of vital or commercial variables; these values are generally subject to large secular variations, sometimes periodic, sometimes uniform, sometimes accelerated, which would lead to altogether misleading values were the correlation to be taken between the figures as they stand.

Since Mr Hooker published his paper, the method has been in constant use among those who have to deal statistically with economic or social problems, and helps to show whether, for example, there really is a close connection between the female cancer death rate and the quantity of imported apples consumed per head!

Prof. Pearson, however, has pointed out to me that the method is only valid when the connection between the variables and time is linear, and the following note is an effort to extend Mr Hooker's method so as to make it applicable in a rather more general way.

If  $x_1, x_2, x_3$ , etc.,  $y_1, y_2, y_3$ , etc., be corresponding values of the variables x and y, then if  $x_1, x_2, x_3$ , etc.,  $y_1, y_2, y_3$ , etc. are randomly distributed in time and space, it is easy to show that the correlation between the corresponding nth differences is the same as that between x and y.

Let  $_{n}D_{r}$  be the *n*th difference.

For 
$${}_{1}D_{x}=x_{1}-x_{2}, \quad \therefore {}_{1}D_{x}^{2}=x_{1}^{2}-2x_{1}x_{2}+x_{2}^{2}.$$

Summing for all values and dividing by N and remembering that since  $x_1$  and  $x_2$  are mutually random  $S(x_1, x_2) = 0$ , we get  $\dagger$ 

$$\sigma_{1D_{x}}^{2} = 2\sigma_{x}^{2}$$
.

$$_{1}D_{y} = y_{1} - y_{2}, \quad \therefore _{1}D_{x} \cdot D_{y} = x_{1}y_{1} - x_{2}y_{1} - x_{1}y_{2} + x_{2}y_{2}.$$

Summing for all values and dividing by N, and remembering that  $x_1$  and  $y_2$  and  $x_2$  and  $y_1$  are mutually random

$$r_{1}D_{x} T_{1}D_{y} \sigma_{1}D_{x} \cdot \sigma_{1}D_{y} = 2r_{xy} \sigma_{x} \sigma_{y},$$

$$r_{1}D_{x1}D_{y}=r_{xy}$$
.

Proceeding successively 
$$r_{n}D_{x,n}D_{y} = r_{n-1}D_{x,n-1}D_{y} = \dots = r_{xy}$$
 .....(1).

Now suppose  $x_1$ ,  $x_2$ ,  $x_3$ , etc. are not random in space or time; the problems arising from correlation due to successive positions in space are exactly similar to those due to successive occurrence in time, but as they are to some extent complicated by the second dimension, it is perhaps simpler to consider correlation due to time.

Suppose then  $x_1 = X_1 + bt_1 + ct_1^2 + dt_1^3 + \text{etc.}, \quad x_2 = X_2 + bt_2 + ct_2^2 + dt_2^3 + \text{etc.}$ 

where  $X_1$ ,  $X_2$ , etc. are independent of time and  $t_1$ ,  $t_2$ ,  $t_3$  are successive values of time, so that  $t_n - t_{n-1} = T$ , and suppose  $y_1 = Y_1 + b't_1 + c't_1^2 + \text{etc.}$  as before.

- \* The method had been used by Miss Cave in *Proc. Roy. Soc.* Vol. LXXIV. pp. 407 et seq. that is in 1904, but being used incidentally in the course of a paper it attracted less attention than Hooker's paper which was devoted to describing the method. The papers were no doubt quite independent.
  - $\dagger$  The assumption made is that n is sufficiently large to justify the relations

$$S_1^{n-1}(x)/(n-1) = S_2^n(x)/(n-1) = S_1^n(x)/n$$
 and  $S_1^{n-1}(x^2)/(n-1) = S_2^n(x^2)/(n-1) = S_1^n(x^2)/n$ , being taken to hold.

Then 
$${}_1D_x = {}_1D_X - b\,T - c\,T\,(t_1 + t_2) - d\,T\,(t_1^2 + t_1t_2 + t_2^2) - {\rm etc.}$$
 
$${}_1D_x = {}_1D_X - \{b\,T + c\,T^2 + d\,T^3 + {\rm etc.}\} - t_1\{2c\,T + 3d\,T^2 + 4e\,T^3 + {\rm etc.}\} - t_2^2\{3d\,T + 6e\,T^2 + {\rm etc.}\} - {\rm etc.}$$

In this series the coefficients of  $t_1$ ,  $t_2$ , etc. are all constants and the highest power of  $t_1$  is one lower than before, so that by repeating the process again and again we can eliminate t from the variable on the right-hand side, provided of course that the series ends at some power of t.

When this has been done, we get

$$_{n}D_{x} = _{n}D_{X} + a \text{ constant},$$
  
 $_{n}D_{y} = _{n}D_{Y} + a \text{ constant},$ 

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$$r_{n}D_{xn}D_{y}=r_{n}D_{Xn}D_{Y}=r_{XY},$$

and of course  $r_{n+1}D_{xn+1}D_y = r_nD_{xn}D_y$ , for  $nD_x$  and  $nD_y$  are now random variables independent of time.

Hence if we wish to eliminate variability due to position in time or space and to determine whether there is any correlation between the residual variations, all that has to be done is to correlate the 1st, 2nd, 3rd...nth differences between successive values of our variable with the 1st, 2nd, 3rd...nth differences between successive values of the other variable. When the correlation between the two nth differences is equal to that between the two (n+1)th differences, this value gives the correlation required.

This process is tedious in the extreme, but that it may sometimes be necessary is illustrated by the following examples: the figures from which the first two are taken were very kindly supplied to me by Mr E. G. Peake, who had been using them in preparing his paper "The Application of the Statistical Method to the Bankers' Problem" in *The Bankers' Magazine* (July—August, 1912). The material for the next is taken from a paper in *The Journal of Agricultural Science* by Hall and Mercer, on the error of field trials, and are the yields of wheat and straw on  $500 \frac{1}{300}$  acre plots into which an acre of wheat was divided at harvest. The remainder are from the three Registrar-Generals' returns.

	I	11	III	IV	V	VI
Correlation between	Sauerbeck's Index numbers. Bankers' Clear-	Marriage Rate Wages	Yield of Grain Yield of Straw	Tuberculosis Death Rate. Infantile Mortality		
	ing House returns per head		Straw	Ireland	England	Scotland
Raw figures First difference Second difference Third difference Fourth difference Fifth difference Sixth difference	- '33 + '51 + '30 + '07 + '11 + '05	- ·52 + ·67 + ·58 + ·52 + ·55 + ·58 + ·55	+ ·753 + ·590 + ·539 + ·530 + ·524	+ ·63 + ·75 + ·74 — —	+ 35 + 69 + 74 — — —	+ ·02 + ·51 + ·65 — — —
Number of cases	41 years	57 years	500 plots	42 years		

The difference between I and II is very marked, and would seem to indicate that the causal connection between index numbers and Bankers' clearing house rates is not altogether of the same kind as that between marriage rate and wages, though all four variables are commonly taken as indications of the short period trade wave. I had hoped to investigate this subject more thoroughly before publishing this note, but lack of time has made this impossible.

# V. On certain Errors with regard to Multiple Correlation occasionally made by those who have not adequately studied this Subject.

By KARL PEARSON, F.R.S.

(1) It is well-known\* that if we endeavour to predict the value of a variate  $x_0$  from n correlated variates  $x_1, x_2, \ldots x_n$ , by determining a *linear* function of  $x_1, x_2, \ldots x_n$  which has the maximum correlation  $R_n$  with  $x_0$ , then the value of  $R_n^2$  is given by

$$R_n^2 = 1 - \Delta/\Delta_{00}$$

where  $\Delta$  is the determinant

$$\Delta = \begin{bmatrix} 1 & , & r_{01}, & r_{02}, \dots & r_{0n} \\ r_{10}, & 1 & , & r_{12}, \dots & r_{1n} \\ r_{20}, & r_{21}, & 1 & , \dots & r_{2n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ r_{n0}, & r_{n1}, & r_{n2}, & \dots & 1 \end{bmatrix}$$

and  $\Delta_{pq}$  is the minor corresponding to the constituent of the pth column and qth row.

The system I propose to consider is that in which all correlations like  $r_{0p}$  are equal, whatever p be, to a constant  $\rho$ , and all correlations  $r_{pq}$ , where p and q may take any values from 1 to n, are the same and equal to  $\epsilon$ . We now have for the value of  $\Delta$  the expression

$$\begin{vmatrix} 1, & \rho, & \rho, & \dots & \rho \\ \rho, & 1, & \epsilon, & \dots & \epsilon \\ \rho, & \epsilon, & 1, & \dots & \epsilon \\ \rho, & \epsilon, & \epsilon, & \dots & 1 \end{vmatrix} .$$

To evaluate this determinant add all the rows but the first together, giving

$$n\rho$$
,  $1+(n-1)\epsilon$ ,  $1+(n-1)\epsilon$ , ...  $1+(n-1)\epsilon$ ,

multiply the result by  $\rho/(1+(n-1)\epsilon)$  and subtract from the first row. We have

$$\begin{vmatrix} 1 - \frac{n\rho^2}{1 + (n-1)\epsilon}, & 0, & 0, & \dots & 0 \\ \rho, & 1, & \epsilon, & \dots & \epsilon \\ \rho, & \epsilon, & 1, & \dots & \epsilon \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \rho, & \epsilon, & \epsilon, & \dots & 1 \end{vmatrix} = \left\{ 1 - \frac{n\rho^2}{1 + (n-1)\epsilon} \right\} \times \Delta_{00}.$$

Hence

$$R_n^2 = 1 - \left(1 - \frac{n\rho^2}{1 + (n-1)\epsilon}\right) = \frac{n\rho^2}{1 + (n-1)\epsilon}$$
 .....(i),

or

$$R_n + = \rho \sqrt{\frac{n}{1 + (n-1)\epsilon}} \qquad (ii).$$

Hence proceeding to the limit we have

$$R_{\infty} = \rho/\sqrt{\epsilon}$$
 .....(iii).

<sup>\*</sup> Biometrika, Vol. vIII. p. 439.

 $<sup>\</sup>dagger$  The sign of  $R_n$  must be determined from other considerations.

Thus if n variates are equally correlated ( $\epsilon$ ) among themselves, and equally correlated ( $\rho$ ) with another variable, we shall not indefinitely increase the accuracy with which the last variable will be predicted from the others by increasing indefinitely the number of the variates n.

Illustration. The coefficient of multiple correlation is required as we increase the number of brothers from whom a prediction of a character in a given brother is made. The fraternal correlation = 5.

Number of Brothers	$R_n$
1	.5000
2	.5774
3	·6124
4	6325
5	.6455
6	6547
10	6742
∞	·7071

Compare against these results *two* parents only in a population where there is no assortative mating and the parental correlation=5. Here  $\epsilon=0$ ,  $\rho=5$  and n=2,  $\therefore R=\frac{1}{2}\sqrt{2}=7071$ , or two parents will give more information than 10 brothers and sisters, and as much in fact as an indefinite number. Suppose the parents tend to select their like, i.e. suppose there is assortative mating in the population, say,  $\epsilon=15$ , then with the same intensity of parental correlation

$$R = 6594,$$

or, two parents will give us more information than six brothers and sisters.

Now this illustration brings out the real nature of the effect of increasing the number of variables from which we predict. Such increase has very little value, if those variables are fairly highly correlated with each other. To be effective they must be highly correlated with the variate we wish to predict and correlated very slightly with each other.

Even in this case there is a limit to the degree of correlation reached when the number of variates is indefinitely increased, namely  $\rho/\sqrt{\epsilon}$ , and it is clear that if  $\rho$  be small and  $\epsilon$  fairly large, no very great increase of correlation is obtained if we use an indefinitely great number of variates. For example if  $\rho = 05$  and  $\epsilon = 5$ , we find  $R_{\infty} = 0707$  only. Even if  $\rho$  were 10, we should only raise R to 1414, could we predict from an indefinitely large number of such correlated variates. Indeed as long as  $\epsilon$  is not less than  $\rho$  we gain singularly little by combining large numbers of variates. For example if  $\rho$  were 4, and  $\epsilon = 4$  ten such variates would only raise the correlation to 5898, and an indefinitely large number to 6325, which is less than double the single correlation. Yet there are apparently many persons who believe that by taking a number of low correlations, a high relationship can be reached!

Actually there is a limit to what relations can possibly exist between a variate  $x_0$  and a series of equally correlated variables  $x_1 \dots x_n$ . Since R must be less than unity, we have

$$\rho \sqrt{\frac{n}{1+(n-1)\epsilon}} < 1,$$

$$\epsilon > \frac{n\rho^2 - 1}{n-1}.$$

or

Thus if n=10 and  $\rho=5$ ,  $\epsilon$  must be >1667. Or, it would be impossible for 10 variates to have a correlation '5 with another variable, and a zero correlation with each other.

\* Even if  $\rho$  were ·10 and  $\epsilon$  as low as ·10 we should not raise R for endless variates of this order of correlation above ·3163, while from compounding ten such variates we should only obtain a correlation about double that of a single variate, i.e.  $R = \cdot 2294$ .

If we suppose a number of variates n to be uncorrelated with each other, but correlated  $r_{01}, r_{02}, \ldots r_{0n}$  with another variable  $x_0$ , then we have from the determinant as given below

$$\Delta = \begin{vmatrix} 1 & , & r_{01}, & r_{02}, & \dots & r_{0n} \\ r_{10}, & 1 & , & 0 & , & \dots & 0 \\ r_{20}, & 0 & , & 1 & , & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ r_{n0}, & 0 & , & 0 & , & \dots & 1 \\ & & \ddots & R^2 = r_{10}^2 + r_{20}^2 + \dots + r_{0n}^2, \\ R = \sqrt{n} & \sqrt{\frac{r_{10}^2 + r_{20}^2 + \dots + r_{0n}^2}{n}}.$$

Therefore, if n variables, uncorrelated among themselves, be correlated with an additional variable, it is necessary that the root mean square of their correlations should be less than  $\frac{1}{\sqrt{n}}$ . We see therefore that it must either be impossible to find a large number of variables uncorrelated among themselves, which are correlated with an additional variable, or else their correlations with this variable must be extremely low. The last result shows us the fallacy of supposing that correlations are simply added together for a combined effect; clearly when the variates are uncorrelated among themselves, we add by the sum of the squares. For example, if  $r_{01} = r_{02} = \dots = r_{0n} = 03$  one hundred such variables would only raise R to 30. On the other hand if the variates are highly correlated together, say e = 81, an indefinitely great number of such variables would only raise the multiple correlation to 0333, if the individual

We are now in a position to apply our results to the problem of the relative intensity of heredity and environment. This problem has been singularly misunderstood especially by the popular exponents of Eugenics. Some illustrations of this may be given here. Major Leonard Darwin writes as follows in the Journal of the Eugenics Education Society: "It is impossible to compare heredity as a whole with environment as a whole as far as their effects are concerned; for no living being can exist for a moment without either of them\*. Moreover, in order to compare two things so as to be able to use the words more or less in connection with such a comparison, we must have a common unit of measurement applicable to them both. But what is the unit by which both heredity and environment may be measured? I myself have no idea. May we not be discussing questions as illogical as enquiring what portion of the area of a rectangle is due to its width and what to its length? Is it ever wise to use words in scientific literature without endeavouring to attach a definite meaning to them †?

It is hard to conceive a paragraph of the same length more full of evidence of complete ignorance of the methods used in modern science for comparing correlated variates! Yet it goes out as the opinion of the President of a Society which is endeavouring to spread the scientific doctrines of Eugenics among the people! Major Darwin begins by stating that it is needful to have a common unit of measurement in order to compare two variates. To begin with we are not comparing two things, but we are comparing the influence of two things on

or

correlation were '0300.

<sup>\*</sup> There would in our sense be no heredity if the average child born to noteworthy parents was equal to the average child of the whole community. Yet it is perfectly easy to understand how living beings could exist under such a law of reproduction. Major Darwin seems to be confusing two things, the fact that a man is born true to his species, and the fact that he resembles his immediate ancestry. It is the latter fact only which concerns us when we compare heredity and environment, i.e. how variation of immediate ancestry affects the individual's physical or mental characters. But without such heredity individuals might quite well exist.

<sup>†</sup> The Eugenics Review, Vol. v. p. 152. The italics are mine.

a third, i.e. the intensity of a certain environmental influence and the intensity of a certain somatic character in the parent, say, on the intensity of the somatic character in the offspring. Yet Major Darwin tells us we cannot do this because we cannot measure these things in the same unit !- How suavely yet forcibly Sir Francis Galton himself would have ridiculed such ignorance in high places as is passed by the Editor of the Eugenics Journal!— We can hear him now telling us how the intensity of each character could be measured by its grade, and how the problem turned on whether the same change in grade in the environment and in the parental somatic character produced greater or less change in the grade of the filial somatic character. When we inquire whether inter-racially stature is more closely related to cephalic index or to eye colour, are we to be met by the statement that these characters cannot be compared because they cannot be measured in a 'common unit,' and then be told that it is not "wise to use words in scientific literature without endeavouring to attach a definite meaning to them?" Every trained statistician knows that each character is measured in the unit of its own variability—in what he terms its standard deviation\*, and that this standard deviation provides him with a measure of the frequency of each value of the variate in question. It seems to me that the only correct sentence in this paragraph, is the author's statement that he himself has no idea what unit is 'common' to heredity and environment.

But our author continues:

"Take any quality, and we find that the human beings composing any community differ more or less considerably as regards that quality. Now we can measure the correlation between the differences shown in this quality and the differences of environment to which the members of the community in question had previously been exposed. This is one correlation. Then we can also measure the correlation coefficient between, say, father and son, as regards the quality in question. Here is a second correlation; and if we are told that the relative influence of environment and heredity is measured by the ratio between these two correlation coefficients, we certainly do thus get a clear conception of what is meant \( \frac{1}{4} \)."

But has the writer really obtained a clear conception of what such coefficients of correlation mean, when in the next paragraph he continues:

"Imagine an ideal republic, in some respects similar to that designed by Plato, where not only were all the children removed from their parents, but where they were all treated exactly alike. In these circumstances none of the differences between the adults could have anything to do with the differences of environments, and all must be due to some differences in inherent factors. In fact the environment correlation coefficient would be nil, whilst the hereditary correlation coefficient might be high §."

Could any better evidence be adduced that the President of the Eugenics Education Society did not know what a coefficient of correlation meant at that date? The coefficient of correlation for the environment might be anything from -1 to +1; the only obvious fact would be that you could not find its value, except in the form 0/0, from an environment which precluded any measure of variation. How again Sir Francis would have smiled at the notion that the coefficient of correlation for a constant environment must be nil. Why should we follow such

- \* Of course he may or does need other constants to help in the description of the frequency.
- † loc. cit. p. 153.
- ‡ This seems to contradict the writer's previous assertion that two things are incomparable, if they have not a 'common unit'!
- § I wrote at once to Major Darwin pointing out the error of such a statement and he withdrew it in the next number. But the harm done by an article of this kind cannot be reversed by correcting a single misstatement.

advice as that given by the President of the Society to avoid as far as possible "such phrases as the relative influence of heredity and environment," when on his own showing he does not in the least appreciate the methods by which this relative influence is measured?

Then Major Darwin continues: "Surely what we want to know is how we can do most good—whether by attending to reforms intended to affect human surroundings, or to reforms intended to influence mankind through the agency of heredity. But does this ratio [that of the environmental and hereditary correlation] give us any sure indication of the relative amount of attention which should be paid to these two methods of procedure?" Our only reply can be that these correlations certainly do, and that as long as the President of the Eugenics Education Society fails to grasp their meaning, he is doing grave harm to the science of eugenics.

We measure the change in the character of an individual which would be produced by a change of a like or an allied character in a parent, such change being one of which we have experience; we measure the change which would be produced in the character of the individual by changes in the environment such as we have experience of, i.e. when we move the individual from a badly ventilated to a well ventilated house, from a back to back to a through house, from a low wage to a high wage, and so forth, and we find the resulting changes are of a wholly different order in these cases to what happens when we change the physical characters, the health or habits which define the parents. It is on the basis of this that we assert that the relative strength of heredity is far greater than the strength of environment. To this reasoning, apart from such arguments as the above or those to be immediately dealt with, reply is only made by talk as to the impossibility of an individual surviving if you deprived him of his normal environment! It would be just as reasonable to assert that everything must be due to heredity, because a race of supermen would breed supermen! What the scientific eugenist has endeavoured to measure are the influences of such range of differences in environment as occur in everyday experience and are therefore producible from the political, economic and social standpoints, not the absence of all environment at all. But while this is recognised by some of the popular eugenic writers, they have approached the problem from another standpoint which indicates equally how little they grasp modern statistical theory. We admit, they say, that the environmental correlations may be of the order '03 or '05 and the inheritance correlations of the order '50. But this is the correlation of one character in environment. You ought to take ten or twenty, and then you will have multiplied up environment to be more effective than heredity, for  $0.03 \times 20 = 60$ . In the first place we may suggest that it would be just as reasonable, if the argument were a valid one to multiply up the favourable hereditary characters, to take weight, height, muscular activity, health, intelligence, caution, and many other desirable factors, and these not only in one parent but in brothers, sisters, aunts, uncles and grandparents and treat the cross-correlation of these with the character under discussion. But although every improvement in stock would reflect itself in improvement in offspring, correlations cannot be added together—any more than forces by simple arithmetical addition. You do not combine two hereditary correlations any more than two environmental correlations by mere addition. You must proceed by the combinatory process indicated at the commencement of this paper, which is one of course familiar to every trained statistician.

Yet here is a statement which the Editor of the *Eugenics Review* admits to its pages without contradiction\*:

The point that we wish to make is this. In the face of so much ignorance concerning, not only heredity itself, but also its complement, the influence of environment, how can any one be justified in making sweeping generalisations with reference to these subjects?

Such generalisations, however, are made. It is said that we have a definite proof that inheritance is of far greater strength than environment. This argument takes the following shape. The correlations between parent and offspring for a number of features have been calculated, and the mean is found to

<sup>\*</sup> Vol. v. p. 219, in an article by A. M. Carr-Saunders.

be somewhere about .5. Correlations between individuals and various aspects of their environment have also been worked out—as, for instance, mental ability and conditions of clothing, or between myopia and the age of learning to read \*-and the mean value is found to be about .03. It is then said that the mean "nature value" is at least five to ten times as great as the mean "nurture value," and upon this is founded the generalisation that "nature" is of far greater importance than "nurture". It may be questioned, however, whether such a comparison does not involve a serious mistake. For if we consider the two mean values that are compared, we find that, whereas the "mean nature value" is the mean value of a number of observations, all of which provide a full measure of the strength of heredity, the "mean nurture value" is the mean value of a number of observations, each of which measures only the strength of some one isolated aspect of environment. It would appear then that the full strength of inheritance has been compared, not with the full strength of environment, but with the average of a number of small isolated aspects of the latter. As a matter of fact it is quite beyond our power at present to sum up the full effect of environment upon the individual and compare it with the full effect of heredity. We are, therefore, justified in saying that we neither know in particular cases how far the environment can produce any effect, nor can we make any definite statement as to the comparative strength of "nature" and "nurture."

Now this is the doctrine passed by the Editors of the Eugenics Review, the journal of a society, which has assumed the mantle of Francis Galton; and it is passed, because the editorial committee of that society does not grasp the meaning of multiple correlation! The passages in italics have been so printed to draw our readers' attention to them. In the first place, of course, a single correlation coefficient does not provide a full measure of the strength of heredity. In the table cited the coefficients are those for one parent or for one brother or sister. Each relative—and those for independent stocks are either non-correlated or intercorrelated very slightly—provides such a coefficient, and further each character in such relatives may be correlated with the character under discussion in the subject in question. In the next place the environment factors do not consist of "some one isolated aspect of environment." All these factors or aspects are closely interlinked, and this was a fact well-known to the workers in the Galton Laboratory. The real interpretation of such a difference as '50 and '03 in the average values of single coefficients can only be appreciated by those who are conversant with the theory of multiple correlation, and it is quite clear that those who profess to guide the public in this very difficult problem—which is essentially a scientific problem—lack any adequate knowledge of the sole instrument by which any conclusion can be drawn.

The writer appears to be wholly ignorant of the nature of multiple correlation in the first place, and in the second entirely to overlook the very high correlations which exist between environmental factors. Bad wages, bad habits, bad housing, uncleanliness, insanitary surroundings, crowded rooms, danger of infection, etc., etc. are all closely associated together, and while the order of correlation between environmental and physical characters is low, that between individual environmental factors is in our experience very high. Thus the problem of multiple correlation illustrates closely the theory developed in the first part of this note; we have to deal with a low  $\rho$  and a high  $\epsilon$ .

For example, if we take the environmental factors to have an average inter-correlation of '70, then an infinity of such factors for a mean environmental and individual correlation of '03 would

- \* As the writer phrases this correlation, it is very liable to be misinterpreted. What the Galton Laboratory did was to show that myopia was very markedly inherited, and that the theory that it was largely due to school environment was incorrect, because children who began to read late, i.e. went late to school, were not less myopic than those who went early.
  - + Karl Pearson, Nature and Nurture, Eugenics Laboratory, Lectures vi. p. 25.
- ‡ If there was one point on which Francis Galton felt strongly and wrote it was on this point of the relatively great intensity of "nature" as compared with "nurture." I do not stand alone in recognising it as an essential part of his teaching: "I am inclined to agree with Francis Galton," writes Charles Darwin, "in believing that education and environment produce only a small effect on the mind of anyone, and that most of our qualities are innate."

only raise the correlation to '0359 against a *single* parental correlation of '5000; if the correlation was '05 instead of '03, we should have the total possible environmental multiple correlation '0598 as against '5000. Even if we raise the average environmental correlation to '1 and the interenvironmental factor correlation be reduced to '5, the multiple correlation of an infinity of factors is only '1414 as against the *single* factor of heredity '5000. Even if we could pick out *one hundred* environmental factors which had no inter-correlations—which experience shows is wholly impossible—and each of these independent factors was correlated to the extent of '05 with the mental or physical characters of an individual they would only just reach the hereditary influence of a *single* character in a *single* parent.

Now let us suppose an absolutely idle case, namely that the environmental factors had the same correlation as a parent, i.e. 5, with the character of the individual, and only a correlation of 6 with each other, then if we could use an indefinitely great number of such factors the multiple correlation would only be  $5/\sqrt{6} = 6455$ , while the correlation with two parents, with no assortative mating, would be '7071. Even with assortative mating, it suffices to take only the four grandparents into account to show that heredity acts in excess of an environmental scheme even so preposterous as is suggested above. If we take the parental correlations '50, the grandparental '25, and those of assortative mating '15, we have for the determinant:

Add together the second and third rows multiplied by 3951, and the fourth, fifth, sixth and seventh multiplied by 0456 and subtract the result from the first. The first row then becomes

the others of course remaining the same.

Hence  $\Delta = .5593 \times \Delta_{00},$  and  $R^2 = 1 - \Delta/\Delta_{00} = 1 - .5590 = .4407.$ 

Therefore R = .6639.

Or together grandparents and parents would influence a man's character more than an *infinity* of environmental factors of the same grade of correlation, because the latter factors are far more highly correlated together than several of our relatives.

Actually of course we are dealing with average values; the average value of environmental correlation with individual character being in our experience of the order '03 to '05 and the inter-environmental factor correlations of the order '5 to '7. But these averages enable us to appreciate the total effect.

The doctrine taught by the writers in the *Eugenics Review*, that we know nothing of the relative intensity of environment and heredity and that it is unwise "to use words in scientific literature without endeavouring to attach a definite meaning to them" only demonstrate how far the Editors of that Journal are removed from any appreciation themselves of modern statistical methods. How far the doctrine is removed from the very strong views held on this point by Francis Galton, only those who have studied his writings and know how strongly he felt personally on the subject are in the least competent to appreciate.

## VI. Formulae for the Determination of the Capacity of the Negro Skull from External Measurements.

#### By L. ISSERLIS, B.A.

§ 1. Formulae for the determination of the capacity of the human skull from external measurements, were obtained by Lee and Pearson\*. The material they employed consisted of various series of measurements of Bavarian, Aino and Naqada skulls. Measurements of Ancient and modern Egyptian and other non-European skulls were employed, chiefly for purposes of comparison. The formulae, some of which will be quoted later, were intended primarily for the prediction of the capacity of European skulls, from external measurements. Doubt has been thrown on several occasions on the applicability of these formulae to the Negro skull, one of the reasons alleged being the supposed difference in thickness of the bone of European and Negro crania.

The publication to f the late Dr R. Crewdson Benington's researches on the negro skull has made it possible to obtain similar formulae for negro skulls, and to test how far these can be applied to the prediction of the capacity of European skulls and conversely to test the applicability of Lee and Pearson's Equations to the negro skull.

- § 2. The material is fully described in Dr Benington's Study. The crania dealt with in the present paper are Benington's series A, B, C.
- A. Congo Crania in the Royal College of Surgeons. These crania provide 46 males and and 21 females, as owing to various defects no capacity is available for numbers 25, 38, 48, 54 among the males and numbers 69, 72, 75, 79, 82, 85 among the females.
- B. Crania from the Gaboon, Group I, brought by Du Chaillu from Fernand Vaz in 1864. Of the 50 male and 44 female crania in the series, 2 males (numbers 3 and ?) and 1 female (number 2) are defective, leaving 48 male and 43 female crania available.
- C. Crania from the Gaboon, Group II, brought by Du Chaillu from Fernand Vaz in 1880. Two of the 18 males (numbers 12a and 20) and two of the 19 females (numbers 8 and 18) are defective.

Altogether 110 male and 81 female crania have been dealt with. The correlation has been calculated of the capacity (C) and the product of the breadth, length and total height (B, L) and (B, L) for each group and for the aggregates of 110 male, and of 81 female crania.

Correlation coefficients have also been calculated for the capacity and breadth, capacity and length, and capacity and total height, but for the aggregates of the three groups only. Regression formulae are given in all cases. It is to be observed that Dr Crewdson Benington's measurements of capacity were taken with mustard seed, packing and measuring glass and that the error of measurement or rather his average difference as compared with other workers in the Biometric Laboratory was under 10 cm<sup>3</sup>.

In comparing the regression formulae obtained here, with those given by Lee and Pearson for European and other skulls it must be remembered that in all their formulae except (12) and (13) of p. 247 they employed the auricular height and not the total height. In the present paper as in Dr Benington's study H denotes the total height. Lee and Pearson denote this by H' and use H for the auricular height.

It was not possible here to use the auricular height as it was not available for the whole of the Gaboon series B and C.

<sup>\*</sup> Phil. Trans. Vol. 196, Series A, pp. 225-264.

<sup>†</sup> Biometrika, Vol. vIII. Nos. 3 and 4, Dec. 1911.

Taking first the male skulls, the mean value of the capacity and the product *BLH*, their standard deviations and the correlations are given in the following table.

TABLE I.

	Mean capacity in cm.3	Mean value of $BLH$ in cm. <sup>3</sup>	$\sigma_c$ in cm. <sup>3</sup>	$\sigma_{_{BLH}}  ext{ in } \  ext{cm.}^3$	$r_{\mathcal{C},\;BLH}$
46 Congo Skulls 48 Gaboon (1864) 16 Gaboon (1880)	1344 1379 1447	3303 3295 3463	126·22 108·30 109·60	282·99 230·30 266·42	·872 ·822 ·808
110 Negro skulls	1375	3323	120.74	265.20	·842

The corresponding regression lines are

Lee and Pearson's corresponding equation for males is

$$C = 000266LBH' + 524.6*...(P)$$

This is not a regression line, but is obtained by method of least squares from the results for various races in their table 20.

The formulae 1—4 can be used to predict the capacity of an individual skull from external measurements. The probable errors of the mean were calculated by the formula  $0.67449\sigma_c \frac{\sqrt{1-r^2}}{\sqrt{n}}$  where n is the number of skulls in the group to which the formula is applied. If we substitute in (1)—(4) the mean values of B, L, H for the Bavarian male skulls used by Lee and Pearson, viz.:

VIZ.: 
$$B = 150 \cdot 5,$$

$$L = 180 \cdot 6,$$

$$H = 133 \cdot 8,$$
we obtain, from (1), 
$$C = 1474 \pm \frac{41}{\sqrt{n}}$$

$$C = 1471 \pm \frac{62}{\sqrt{n}}$$

$$C = 1506 \pm \frac{65}{\sqrt{n}}$$

$$C = 1496 \pm \frac{65}{\sqrt{n}}$$

<sup>\*</sup> Loc. cit. Equation (12). H' = total height.

The measured capacities of these German skulls have a mean value of 1503 c.c. a result which is in very close agreement with (4) the formula based on 110 skulls. 1503 is the mean capacity of 100 skulls so that  $\frac{65}{\sqrt{n}} = 6.5$ . Thus the difference between the actual mean capacity of German skulls and the mean capacity estimated by the negro formula is less than 10 cm<sup>3</sup>. although the mean capacity of German male skulls exceeds that of negro males by

$$1503 - 1375 = 128 \text{ cm}^3$$
.

If the above values of B, L, H are substituted in Lee and Pearson's formula (P) on p. 4 we obtain C=1492.

On the other hand if we substitute the mean values of the dimensions of the 110 male negro skulls, B=137, L=178, H=135 in formula P we obtain C=1400 as compared with the measured mean of 1375.

This is not as good a reconstruction as our formula (4) or as the formulae of Lee and Pearson employing auricular height, and is probably due to the fact that P is obtained by the method of least squares from 11 means only.

§ 4. An approximation to the influence of the thickness of the bone of the skull on predictions of capacity from external measurements can be obtained by differentiating the equation

C = kBLH + const.

and putting

$$dB = dL = dH = t$$
.

We obtain

$$dC = k (BL + LH + HB) t$$

or if we observe that in the equations the constant is comparatively small

$$\frac{dC}{C} = \left(\frac{1}{B} + \frac{1}{L} + \frac{1}{H}\right)t$$

with B=150.5, L=180.6, H=133.8

$$\frac{dC}{1500}\!=\!t\,(^{\bullet}\!02)\text{ approximately}.$$

Thus a difference of 10 cm<sup>3</sup>. in capacity corresponds to a difference of  $\frac{1}{3}$ mm. in thickness which is about 5°/ $_{\circ}$  of the thickness (say 6 mm.) of the human skull.

We may fairly conclude then, that there is no appreciable difference in the thickness of the negro skull as compared with the European.

§ 4. The female crania yield very similar results. The following is the table for the female skulls.

TABLE II.

	Mean capacity in cm. <sup>3</sup>	Mean BLH in cm. <sup>3</sup>	$\sigma_c$ in cm. <sup>3</sup>	$\sigma_{BLH}$ in em. $^3$	$r_{\scriptscriptstyle C,BLH}$
21 Congo Skulls 43 Gaboon (1864) 17 Gaboon (1880)	1206 1232 1240	2858 2924 2964	107·7 126·7 97·31	268·2 270·95 265·8	*9077 *8814 *8560
81 Negro skulls	1227	2956	117	255.72	•7668

The corresponding regression lines are

The corresponding Lee and Pearson formula obtained by the method of least squares is

$$C = .000156 LBH' + 812$$
 .....(Q).

The mean values of B, L, H' for the Bavarian female skulls discussed by Lee and Pearson are

$$B = 144.11,$$
  
 $L = 173.59,$   
 $H' = 128.07.$ 

With these values, we deduce from 5-8 the following values for C.

(5) 
$$C = 1331 \pm \frac{45}{\sqrt{n}}$$

(6) 
$$C = 1347 \pm \frac{60}{\sqrt{n}}$$

(7) 
$$C = 1315 \pm \frac{50}{\sqrt{n}}$$

(8) 
$$C = 1327 \pm \frac{75}{\sqrt{n}}$$

The mean of the measured values of the capacities of these skulls is 1337 and formula (8) based on 81 negro skulls gives a result in very close agreement.

If the above values of B, L, H' are substituted in Lee and Pearson's formula Q we obtain C=1284 a result which differs from the true value much more seriously than the prediction by the negro regression formula.

Again, if we insert the mean values

$$B = 130.75,$$
  
 $L = 171.33,$   
 $H = 129.81,$ 

of the 81 female negro crania in the formula Q we get C=1266 as against the mean of the measured values which is C=1227, demonstrating again the fact that the formulae P, Q based on 11 means are not as good as the regression formulae.

§ 5. We add tables of the correlation between capacity and breadth, capacity and length, and capacity and total height for the 110 male and the 81 female skulls, and for comparison reprint the corresponding value for German (Bavarian) skulls.

# Miscellanea

# TABLE III.

# Correlation Males.

	Negro	German
Capacity and Breadth Capacity and Height Capacity and Length	·4977 ·6080 (total height) ·7433	·6720 ·2431 (auricular height) ·5152

# TABLE IV.

# Females.

	Negro	German
Capacity and Breadth Capacity and Height Capacity and Length	*7578 *5450 (total height) *6699	·7068 ·4512 (auricular height) ·6873

The corresponding regression lines are given in the tables below:

## TABLE V.

# Males.

Negro	German
(9) $C = 12.6356B - 356.1 \pm \frac{105}{\sqrt{n}}$	C = 13.432B - 517.34
(10) $C = 12.8301L - 1087 \pm \frac{81}{\sqrt{n}}$	C = 9.892L - 282.55
(11) $C = 15.3265H' - 694 \pm \frac{96}{\sqrt{n}}$	C=5.264H+868.05 (auricular height)
(H' = total height)	

# TABLE VI.

# Females.

Negro	German
(12) $C = 17.872B - 1114 \pm \frac{76}{\sqrt{n}}$	C = 15.716B - 927.66
(13) $C = 12.46 L - 908 \pm \frac{87}{\sqrt{n}}$	C = 12.055L - 755.53
(14) $C = 10.871H' - 184 \pm \frac{98}{\sqrt{n}}$ ( $H' = \text{total height}$ )	C=10.993H+82.13 (auricular height)





Dr Maynard's Piebald Negro

No great degree of accuracy can be expected in reconstructing the capacity of a skull from a single measurement, but the remarkable difference of formula (11) for negro skulls from the corresponding German formula is of course due to their referring to different measurements of the height. If we insert H=133.8 in (11), which is the mean total height of the Bavarian skulls we get  $C=1356.7\pm\frac{96}{\sqrt{n}}$  instead of the measured mean C=1503 cm<sup>3</sup>.

Similarly equation (9) gives  $C=1555.6\pm\frac{105}{\sqrt{n}}$  instead of 1503 when we insert the German mean B=150.5,

Thus 9—14 are of little use for our purpose.

### VII. Note on a Negro Piebald. (C. D. MAYNARD.)

The remarkably interesting photograph of a negro piebald on Plate X has been forwarded to the Editor by Dr C. D. Maynard. The native comes from the district round Chai Chai. Dr Maynard writes from Ressano Garcia, and states that the hospital attendant took the photograph. The extraordinary interest of the case arises from the fact that the thighs and feet are of normal negro pigmentation, but in the other patches we have varying degrees of pigmentation of the skin down to albinotic white. Unfortunately there is no dorsal view, but the back is stated to be also affected with albinotic areas. The boy reported that he was in the same condition when born, and that the nature and areas of the pigmentation had not altered.

VIII. Note on Infantile Mortality and Employment of Women, from the Report on Condition of Woman and Child Wage-earners in the United States, Volume XIII. Infant Mortality and its Relation to the Employment of Mothers.

#### By ETHEL M. ELDERTON.

THE author of this *Report* emphasizes the difficulty of determining the effect of women's employment and points out that

"It would be possible to draw positive conclusions as to the relative importance of this particular factor only by point-to-point comparison of the infant mortality for a period of years in two large communities, or two classes of large communities, in which all the material conditions were substantially common, with the single important exception that in one a considerable proportion of the married female population of child-bearing age were at work outside of their homes and in the other community with which the comparison was made none of the women were so employed.

To admit of entirely sound conclusions, it would be necessary that the populations—and especially the women—of both communities should be of like ages, races, and physical health, that their living conditions should be practically identical, and that, in a general way, the child-bearing women should be of about the same grade of intelligence......In default of some such comparison on a broad scale of the mortality of the infants of working and non-working women of similar ages, races, intelligence, and living conditions, no one can determine accurately how many of the deaths of working women's infants are due to the mother's work and how many to the other conditions of their lives and environment.'' (p. 18).

The author illustrates the point by taking the six New England States and giving the infant deathrate, percentage of women of 16 years and over who are breadwinners, percentage of foreign-born to the population and percentage of population living in towns of 4000 and more inhabitants, and showing that, though the states with the highest infant mortality have also the largest

Biometrika x 25

number of women employed, they have also the largest percentage of foreign-born and of those living in urban surroundings, and that it is therefore impossible without further investigation to assign the infant deathrate to any of these three factors.

A further investigation has been undertaken into the 32 Massachusetts cities and the deathrate under a year is given, the percentage of foreign-born, the births per 1000 of the population\*, the percentage of women gainfully employed and the percentage illiterate, and a comparison is made between the ten cities with the highest and the ten cities with the lowest infant deathrate and percentage of women employed and the other factors enumerated. The conclusion is reached that "These comparisons indicate, superficially at least, that a more direct relation exists between infant mortality and the birthrate, the percentage of foreign-born, and the percentage of female illiteracy than between infant mortality and the employment of women." (p. 38).

There can be no doubt that a direct study of the infant mortality in relation to women's employment can only properly be made, when we confine our attention to women, employed and unemployed, who are actually mothers and live in the same town, and when we correct for aget, and if possible home conditions. Still if we take a series of different towns the right method must be to correct by the method of partial correlation for such divergent factors as we are able to ascertain and allow for in the series of towns investigated. I have endeavoured to apply modern statistical methods to the data of this Report, taking as measures of the environmental conditions in the towns: D the general deathrate, i=percentage of illiteracy, f=percentage of foreign-born population, e=percentage of females employed 10 years of age and upwards (note, not percentage of employed mothers, so we may be largely measuring effect of child labour on future motherhood), and d=deaths under one year per 1000 births. Then we have for correlations:

$$r_{de} = .68$$
,  $r_{di} = .70$ ,  $r_{df} = .74$ .

Hence numbers of foreign-born and of illiterate appear to be slightly more influential on infantile mortality than employment of women. These values are certainly high and the first is the sort of crude value which is used as an argument against the employment of women. Proceeding to partial correlations we have

$$_{i}r_{de} = 36, \quad _{f}r_{de} = 43, \quad _{f}r_{ei} = 48,$$
  
 $_{e}r_{di} = 42, \quad _{e}r_{df} = 57, \quad _{f}r_{di} = 31.$ 

We next corrected for two factors and found:

$$_{if}r_{de} = 34, \quad _{ef}r_{di} = 12, \quad _{ie}r_{df} = 43.$$

Thus we see that illiteracy has least influence on the infantile deathrate and the presence of foreign-born most.

But even the presence of foreign-born and of illiterates is not a very complete measure of environmental effects liable to influence the infantile mortality in different towns as apart from employment of women. Many women employed means industrial conditions and possibly generally bad environment. I have taken as a measure of this the general deathrate D and find

$$r_{Dd} = `71, \quad r_{De} = `47, \quad r_{Di} = `60, \quad r_{Df} = `49.$$

Whence I find:

$$D^{r}_{de} = .57$$
,  $D^{r}_{di} = .62$ ,  $D^{r}_{df} = .75$ ,  $D^{r}_{fe} = .49$ ,  $D^{r}_{ei} = .61$ ,  $D^{r}_{if} = .68$ ,

showing very substantial relations after correction for a general measure of poor environment.

- \* The author is not very confident of the full accuracy of the complete registration of births.
- + Young women are often employed up to the birth of their first one or two children, but the deathrate of these elder-born is heavier than the deathrate of those who immediately follow.

Next proceeding to allow for two factors we find

$$_{fD}r_{di} = 23, \quad _{fD}r_{ei} = 44, \quad _{fD}r_{dv} = 35,$$

the latter result shows that general deathrate and illiteracy are about equally influential on the relation of employment of women to infantile mortality. Finally I corrected for all three factors and found:

$$i_{fD}r_{de} = .28$$

or 60 °/ $_{\circ}$  of the crude correlation  $r_{de}$ = 68 is due to women being most employed in towns where the general deathrate is high, where illiterates are frequent and the population is largely foreignborn. How much further the relationship would be reduced, could we equalise other features of these Massachusetts cities, it is not possible to predict. The examination of the individuals in one city appears to me to be the only satisfactory method of disentangling the numerous factors which influence infant mortality. We commend, however, the study of the first part of this Report, as it deals very clearly with the difficulties which arise, and will counteract the tendency, which is prevalent, to assert causation whenever association is observed. The author lays stress on avoiding such logical confusions.

Part II of the Report deals with infant mortality and its relation to the employment of mothers in Fall River, Massachusetts. In 1908 the attempt was made to visit the homes of each of the mothers of the 859 infants who died during the year and to ascertain details concerning her occupation, etc. In 279 cases the family could not be traced. In 266 cases prior to the birth of the child the mother was at work outside the home while in 314 cases the mother's work was limited to household duties or other work carried on entirely at home. Thus only the cases of deaths are dealt with and the causes of death are compared in the two groups of cases (1) when the mother was at work outside the home prior to the birth of the child and (2) when the mother's work was carried on entirely in the home.

I hold that this method will never prove as satisfactory as that employed in districts in England; in England certain districts are chosen and every baby within that area is visited and the deathrate per number born in one group can be compared with another and the circumstances surrounding those babies who survive and those who die in the first year of life in a given district can be analysed.

I do not think that the fact that a rather higher percentage of all deaths from gastritis etc. in Fall River occur when the mother works away from home and a rather higher percentage from congenital debility at birth when the mother does not work away from home will help us much in discovering the influence of the employment of the mother on infant mortality, nor do I think it will throw much light on the question of stillbirths with which the Report also deals. It is found that there are no more stillbirths proportional to all deaths when the mother is industrially employed, but it seems to me that this tells us nothing about the number of stillbirths proportional to all births. The real question is whether mothers employed away from home in factory or workshop, whose other circumstances are the same, lose more children in the first year of life or have more children stillborn than the mothers who are only employed in their homes and I do not think a comparison of causes of death will lead us much further, and I think it may lead to difficulties.

When dealing with the mother's work after childbirth in relation to the causes of infant mortality it is pointed out that the smaller percentage of deaths from congenital disease among the children of mothers who returned to work after childbirth was owing to the fact that most of the children dying from this group of causes died in the early weeks of life before the mother returned to work. For this same reason the number of deaths from gastritis etc. of children whose mothers returned to work is exaggerated, for we are missing out a whole series of illnesses

which have ceased to add to the child deathrate by the time the mother returns to work and we must increase in this way the percentage of deaths of any disease of the later months of a child's first year of life.

It seems to me that a comparison of deaths in this way will really give very little information; an excess of deaths from one disease means a defect in some other disease; it is shown that when the baby is nursed exclusively by the mother 26·0 per cent. of the deaths were from diarrhoea, gastritis, etc.; when partly nursed the percentage was 52·3 and when artificial food was exclusively employed the percentage of deaths from diarrhoea etc. was 42·9; the baby certainly dies less from gastritis when it is breast fed but it dies in greater numbers from other causes. Here again there is a difficulty; deaths from congenital diseases fall on the first weeks of life when breast feeding is the rule, while deaths from gastritis etc. fall on the later months of child life when "partial breast feeding" has become more common and I do not think it is possible to draw any conclusions from a comparison of deaths from one disease to deaths from all diseases as to the importance of artificial feeding in relation to deaths from gastritis.

Interesting information is given as to the reasons for artificial feeding; the numbers are not large enough to justify any definite conclusions, but this is such an important part of any inquiry into the influence of artifical feeding on the infant deathrate that one welcomes its inclusion in a report of this kind.

WE have been requested by Professor F. M. Urban to insert the accompanying announcement.

#### ANNOUNCEMENT.

A prize of One Hundred Dollars (\$100.00) is offered for the best paper on the Availability of Pearson's Formulae for Psychophysics.

The rules for the solution of this problem have been formulated in general terms by William Brown. It is now required (1) to make their formulation specific, and (2) to show how they work out in actual practice. This means that the writer must show the steps to be taken, in the treatment of a complete set of data (Vollreihe), for the attainment in every case of a definite result. The calculations should be arranged with a view to practical application, i.e. so that the amount of computation is reduced to a minimum. If the labour of computation can be reduced by new tables, this fact should be pointed out.

The paper must contain samples of numerical calculation, but it is not necessary that the writer have experimental data of his own. In default of new data, those of F. M. Urban's experiments on lifted weights (all seven observers) or those of H. Keller's account experiments (all results of one observer in both time-orders) are to be used.

Papers in competition for this Prize will be received, not later than December 31st, 1914, by Professor E. B. Titchener, Cornell Heights, Ithaca, N.Y., U.S.A. Such papers are to be marked only with a motto, and are to be accompanied by a sealed envelope, marked with the same motto, and containing the name and address of the writer. The Prize will be awarded by a committee consisting of Professors William Brown, E. B. Titchener and F. M. Urban.

The committee will make known the name of the successful competitor on July 1, 1915. The unsuccessful papers, with the corresponding envelopes, will be destroyed (unless called for by their authors) six months after the publication of the award.

Corrigendum. Dr Derry has most kindly pointed out a slip on p. 307, Vol. VIII; the value of 100 (B-H)/L for Congo female crania is +1.9 and not -1.9, which brings these crania nearer to their proper place, and the remarks on this point p. 308 should accordingly be cancelled.

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# A PIEBALD FAMILY.

By E. A. COCKAYNE, M.D., M.R.C.P.

In spite of the great interest, which they have always excited, well authenticated examples of piebalds in the dark races have been found to be rare. In the white races they are much less conspicuous, in part owing to the presence of clothing and in part owing to the lack of contrast between the pigmented and unpigmented skin, but the likelihood of their coming under the notice of a skilled observer is much greater. The scarcity of records shows that piebalds in the white races also must be very uncommon. Last year I met with a case in a baby, and found that the child belonged to a family, many of whose members showed a similar defect of pigmentation. The family, belonging to a farming stock, originally came from the neighbourhood of Bury St Edmunds in Suffolk, and the anomaly is known to have descended directly through six generations. The oldest member, with whom I have talked, is fairly certain that it was present in one generation at least before this.

Of the first two generations in the pedigree (see Plate XI), I could obtain no definite information except the statement as to the existence of the piebaldism in I. 1 and II. 1, but of the third, III. 2 is said to have had a frontal blaze of white hair and white skin on the neck and forearms, which was very conspicuous owing to its marked contrast with the neighbouring weather-stained normal skin.

III. 4 appears to have been the only member of the family who showed a marked dislike to the condition and always wore a wig to hide the frontal blaze. III. 2, whose family name was C——\*, had fifteen children. The first, IV. 2, a male, with dark hair, married twice, and had eight normal children, five by the first wife and three by the second. The second child, IV. 5, was a piebald, with a large frontal blaze, white skin on the front of the neck and arms, and blue eyes. He transmitted the condition to all his three children. V. 3, the eldest boy, aged 22 and unmarried, possesses dark hair, with a V-shaped frontal blaze of white or cream coloured hair, the apex of the V commencing near the coronal suture and spreading out to a width of  $3\frac{1}{2}$  inches, as it reaches the forehead. The eyebrows and some of the eyelashes are white. The next boy, V. 4, is aged 18. He has light hair and a very large blaze of unpigmented hair, which covers the whole of the top of the head. His eyebrows and eyelashes are white, and the eyes are blue. Both boys have white patches on the front of the neck and on the arms (see Plate XII).

<sup>\*</sup> Names preserved in the confidential register of the Galton Laboratory.

Next in the fourth generation were twins, IV. 6 and 7, both piebalds. They were evidently not uniovular, because one had dark hair, and one light, and the white blazes were dissimilar in extent, but it is uncertain which had the larger. Both died at an early age.

The next, IV. 8, a girl, was normal with dark hair and eyes and remained unmarried. Next came a woman, IV. 10, who was a piebald with a large frontal blaze, white eyebrows and eyelashes, and white skin on the front of the neck and forearms. The right eye was blue, and the left brown (see Plate XIII (B)). Her child, aged 13, is quite normal with light hair and dark eyes.

The next child, IV. 12, Mrs W——, has a large frontal blaze and dark brown irides. There is a large irregular patch of white skin extending from just below the chin to the heads of the clavicles, and round it the skin appears to be more deeply pigmented than the rest of the skin of the neck. There are a few small islands of pigmented skin near the edge of the unpigmented area. The skin of the anterior aspect of the forearms is unpigmented from the elbows to the wrists, and here also, there are some small islands of pigmented skin in marked contrast to the unpigmented area, in which they lie (see Plate XIV).

The first two children of this individual were daughters, V. 8 and V. 9, both piebald, the third a normal son, V. 10, and then three more piebald daughters, V. 11—13. The first of the daughters, Mrs G——, V. 8 (see Plate XIV), is very fair with a very large frontal blaze covering the whole of the top of the head, and her eyebrows and eyelashes are white. Her normal hair has pale creamy diffused pigment and, according to the individual hair, some to a decided number of granules\*. The hair of the blaze has no diffused pigment and no granules. The irides are light brown, but the outer segments on both sides are paler and greenish in colour. The skin of the forehead and base of the nose is very pale in colour. She has a large white patch on the skin of the front of the neck, beginning just below the chin and widening out so as to embrace that over the inner ends of both clavicles. As in her mother there appears to be some concentration of pigment round this white area, and there are small isolated areas of pigmented skin near its edge. She has unpigmented skin on the anterior aspect of both forearms.

Of her two children the first, VI. 1, a boy aged 3, is normal, the second, VI. 2, a boy aged  $1\frac{1}{2}$ , is a piebald (see Plate XIV). This child, VI. 2, was nine months old when first seen. He had a very large frontal blaze, resembling that of his mother and covering all the top of the head, the eyebrows and eyelashes were white with the exception of some of the outer hairs. Hair, pale cream in colour, said to be from the light area, has pale creamy diffused pigment and some granules  $(\beta)$ , the granules being very small. It was obvious, even at this age, that heterochromia iridis was present. The right iris was pale except for a sector of dark grey occupying the upper and outer quadrant, the left iris was entirely dark grey. No difference in colour of the skin of the neck or forearm could be made out.

<sup>\*</sup>  $\beta$  to  $\gamma$  on the Galton Laboratory scale of granular pigmentation.

When the baby was seen after the summer of 1913, the grey portions of the irides were becoming brown, the pale portion was still light blue. The face and arms were sunburnt, and it was noticed that the forehead was paler than the rest of the face. There was a pale area on the front of the neck, and the whole anterior surfaces of the forearms were white, the edges being very irregular in contour. There was also a white streak running obliquely right across the posterior or extensor aspect of the left forearm, and this offered a marked contrast with the rest of the surface, which was very brown. When the sunburn had died away the difference between the pigmented and unpigmented skin could no longer be made out.

IV. 12's second daughter, V. 9, aged 23, has only a small cream coloured frontal blaze, and the rest of her hair is light brown (see Plates XV and XVI). The eyebrows are composed of an even mixture of brown and white hairs, and the eyelashes are similar, with brown and white hairs alternating. The irides are grey and uniformly pigmented. There is a large irregular area of white skin at the base of the neck.

The whole of the anterior aspect of the right forearm is unpigmented, and there are similar small areas scattered over the posterior aspect (see Plate XVII). The left forearm is white only on the anterior aspect.

The next girl, V. 11, is aged 9. She has a very small frontal blaze, but the skin of the forehead is pale (see Plate XV). The eyebrows show a division into two parts, on the inner halves grow white hairs only, and on the outer brown hairs. The eyelashes on the contrary consist of alternate brown and white hairs. The irides are grey and uniformly coloured (see Plate XVIII). There is only a small white area in the middle of the front of the neck, but there are well differentiated white areas on the anterior aspects of both forearms (see Plate XIII (A)), and on the inner aspects of both upper arms. Her hair was examined and the first sample showed very pale diffused pigment and some granules ( $\beta$ ). Two more samples were then examined, one from the blaze and one from the neighbouring part of the scalp. The first showed no diffused pigment and no granules, the second showed the majority of hairs with yellow-brown diffused pigment and a decided number to plenty of small granules ( $\gamma$ — $\delta$ ), but a few had no diffused pigment and no granules.

The next piebald child, V. 12, died young. She had a frontal blaze and blue irides. Some of her hair showed very pale diffused pigment, and some granules  $(\beta)$ .

The next child, V. 13, also died young. She was a piebald nearer to the classical type than any of the others. She had a large frontal blaze, white skin on the forehead, and large areas of white skin on the front of the neck and chest, and in addition a very extensive area on the abdomen.

Of the fourth generation the next child, IV. 13, was a male with dark hair and eyes, who had 5 normal children; the next, IV. 15, had fair hair and died young. Twins, IV. 16 and 17, came next and died in infancy\*. They were heterogeneous,

<sup>\*</sup> The tendency to twin in this family is worth noting.

a dark-haired boy and a light-haired girl. A girl, IV. 19, was born next and she had twin sons, V. 15 and 16, who were also normal. The last three children, IV. 20—22, a girl, a boy, and one whose sex I am unable to ascertain, were all normally pigmented and all died at a very early age.

The pedigree confirms the strongly hereditary nature of piebaldism, and in this as in other published cases the character can affect either sex, but has only been transmitted by those affected. Unless we are to assume that in the case of such a rare anomaly as piebaldism, I. 2, II. 2 or III. 1, were really unnoticed piebalds, then III. 2 could only be heterozygous, or since piebaldism is dominant a (DR). We must take IV. 4, IV. 9, IV. 11 and V. 7 for pure recessives (RR). Thus the number of piebalds in the five sibships of generations IV, V and VI should be one quarter, i.e.  $\frac{1}{4}(15+3+1+6+2)=7$  nearly. We have actually 14 out of 27, thus piebaldism does not seem to act numerically as a pure dominant.

The areas of unpigmented skin are less than in the classical piebalds, but it is probable that in some, at least, they are larger and more numerous than I have stated. On the covered parts of the body and legs, which I was unable to examine except in the baby, they would not be very noticeable. It was not until I had noticed the white skin on the neck and arms of one of them that I was told anything about the existence of similar patches on the others. If true, it is remarkable that none have had white patches on the legs.

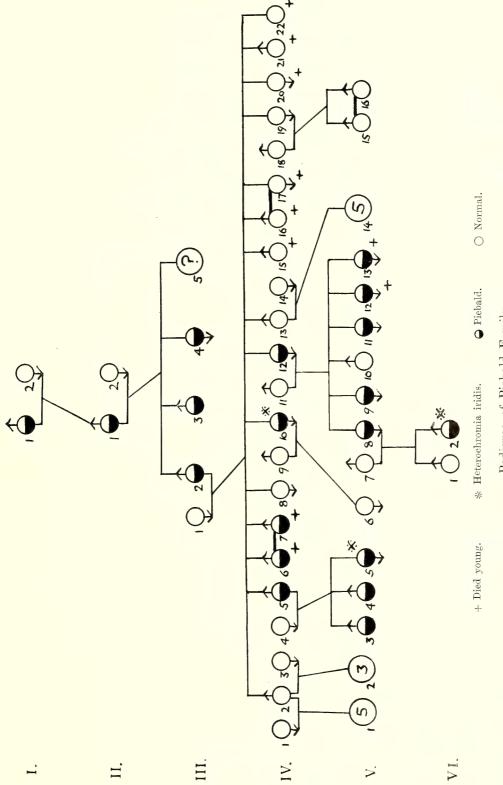
With regard to the local distribution of the pigment, there appears to be an excess at the edges of some of the unpigmented areas, as has been noted in other cases. In the case of other pale areas, the demarcation between them and the normal skin is very slight, and is probably due to the fact that they are not wholly unpigmented. This remark applies especially to the forehead, which in some of them looks paler than natural, but not wholly devoid of pigment.

In some the eyelashes are alternately white and brown, and in others the eyebrows are similar, and in one at least hairs growing on the scalp near the blaze are in some instances entirely without either diffused or granular pigment. This suggests that the skin beneath may show a deficient and irregular distribution of pigment.

The most interesting feature is the occurrence in three members of the family of well-marked heterochromia iridis, a character which has been met with in members of a piebald family, but always independently of their piebaldism, never, as in this case, in true association with it. It proves conclusively that these cases are not congenital leucoderma.

There seems to be no association of piebaldism and general lack of pigmentation of hair and irides. Affected and unaffected members have been both fair and dark, but the fairest piebalds seem to have the most extensive frontal blazes.

In the cases photographed the individuals were blonds and there has been great difficulty in getting a good photographic contrast of differences of pigmentation very noticeable in the living subject.



Pedigree of Piebald Family.

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V. 3 and V. 4 as children showing their marked V-shaped frontal blazes.



IV. 10. The blaze may be seen with difficulty under a lens, but the heterochromia iridis is easily distinguishable.



V. 11. Showing a well differentiated leucotic area on the auterior aspect of the left arm.



Piebaldism in three generations, V. 8, mother, IV. 12, grandmother, and VI. 2, grandson. The white frontal hair is visible in all three and the darker section of the right eye of VI. 2 with the use of a lens.



V. 11 and V. 9. Two sisters with white frontal blazes.





V. 9. Showing white forelock or blaze,





Right forearm of V. 9 showing white patches on posterior aspect. The photograph is untouched and it is difficult to bring out by photography the grades of pigmentation when the arm is untanned by the sun, although they are quite clear on actual inspection.





Large photograph of V, 11 to show paleness of forehead and white hairs on inner half of eyebrows.



# CLYPEAL MARKINGS OF QUEENS, DRONES AND WORKERS OF VESPA VULGARIS.

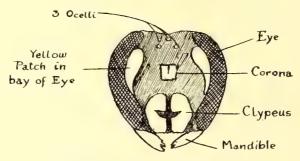
## By OSWALD H. LATTER, M.A.

Upon the front of the head of Vespa vulgaris certain yellow markings stand out conspicuously upon the otherwise black surface. Below the three ocelli and between the upper portions of the two compound eyes there is a median four-sided yellow patch, the "corona"; to the right and left of this, separated from it by a fairly wide interval, and occupying the bay of each of the compound eyes is a pair of elongated yellow blotches; while straight below the corona and between the lower portions of the compound eyes is a very conspicuous yellow area which extends over the clypeus and down to the labrum or upper lip which lies between the two mandibles. This clypeal patch of yellow bears upon it a black mark which is subject to considerable variation. I distinguish in the queens and workers five chief types of this black mark: see diagrams on p. 202. In Type I a broad vertical black band extends right through the yellow patch from the top to the bottom; a little below its middle the band bears to right and left a pair of bluntly pointed and slightly upturned arms: the portion of the median band below these arms is somewhat narrower than that above. Type II is derived from I by suppression of the black portion below the transverse arms. In Type III the extent of the black colouring is yet further reduced by the absence of the upper half (or thereabouts) of the vertical band. In Type IV the lower part of the vertical band re-appears, but the width of all the components is very much less than in any of the preceding types. In Type V the component parts of the black marking cease to be in contact; the upper portion of the vertical band is interrupted by a broad belt of yellow; the two "arms" are separated from the lower part of what remains and from one another; while there is no black at all below these remnants of the "arms"—a feature recalling Types II and III. Types IV and V are however represented only by single individuals in the series examined.

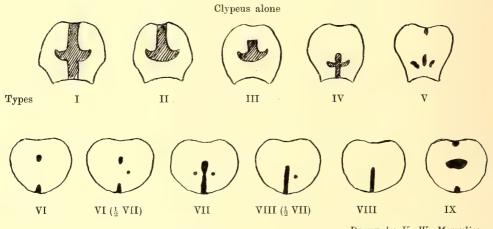
Between these main types certain intermediates occur. Thus some individuals have the black piece below the "arms" very narrow, approximating therefore

to II, but conforming to I if we take extension of the black right through the yellow as the criterion of I; such individuals are distinguished as I + II. Others again conform to II but possess a slightly darker stain on the yellow in the line where the distinctive lower black portion of I might occur; these are called II + I. Similarly, intermediates between II and III are recognisable: in II + III the top of the upper portion of the vertical black band is very narrow; while in III + II there is a mere stain on the yellow of this region. A single instance occurs of an intermediate between I and III (I + III), where the vertical black band extends right through the yellow, but is much narrowed at its upper extremity.

Front of head of V. vulgaris ?.



(All parts left white are actually yellow.)



Drawn by K. W. Merrylies.

My first examination consisted of about 200 tubes containing queens of Vespa vulgaris from different nests. In the case of some queens the heads were missing, and in the course of transit the contents of some of the tubes had got loose in the jar. I have numbered these 199 to 208. The results are given in Table I (p. 204) and the summary below:

Type	I	Pure	50	
"		I + II	11 }	62
,,		I + III	1)	
Type	$\Pi$	II + I	22)	
"		Pure	94	120
,,	·	II + III	4)	
Type	III	III + II	1)	•
,,		Pure	3	4
;;		III + IV	0)	
Туре	$\mathbf{IV}$	IV + III	60	
,,		Pure	1}	1
,,		IV + V	0)	
Type	V	V + IV	0)	1
,,		Pure	1	1
			Total:	188

It will be seen that transitional cases undoubtedly occur. The bulk of the queens, however, fall into Types I and II, or queens are very little variable.

To test: (i) whether this variability was still further lessened by taking only the queens from a single nest, and (ii) the relative variability of queens, drones and workers, I now examined all the queens, workers and drones of a single nest of *V. vulgaris*.

In this case all the 127 queens were of Type II\*.

The classes of the workers are given in Table II (p. 205) and may be summarised as follows:

It will be seen that they are somewhat more variable than the queens of the same nest, but not so variable as queens from different nests.

I now turn to the drones of this same nest. I had 150 at my disposal.

The drones exhibit a very wide range of facial markings. In the material examined comparatively few fall into the scheme of classification adopted for the queens and workers, and it thus becomes necessary to resort to six types of face which appear to be peculiar to the male sex. These are numbered VI,

<sup>\*</sup> There were 129 queens in this nest, but No. 34 was missing and No. 98 had its head damaged too badly for classing.

VI ( $\frac{1}{2}$  VII), VII, VII ( $\frac{1}{2}$  VIII), VIII and IX, see diagrams, p. 202. In Type VI there are two somewhat elongated black dots upon the yellow clypeus, one being sub-central, the other on the ventral margin; in VI ( $\frac{1}{2}$  VII) the ventral dot is longer dorso-ventrally and a third dot appears upon the left side (right side, in figure seen from in front) opposite the gap between the two previous dots;

TABLE I.

Types of Clypeal Markings in V. vulgaris Queens.

TABLE II.

Types of Clypeal Marking of Workers of a single Nest of V. vulgaris.

No.		No.		No.		No.		No.	-
1	_	37	II	74	II	112	II	150	II ·
2		38	ÎÎ.	75	ĪĪ	113	ĨĨ	151	II+I
3		39	II	76	ΪΪ	114	II	152	II
4		40	II	77	II	115	II	153	II
5	_	41	II	78		116	II	154	II
6	. —	42	II	79	I	117	II	155	II
7	_	43	II	80	II	118	II	156	II
8		44	II	81	II	119	II	157	II
9	II	45	I v. v. s.	82	II	120	II	158	II
10	II		[I+II]	83	II	121	II	159	II ,
11	II	46	. II -	84	II	122	II	160	II
12	I v. s.	47	II	85	II ·	123	II	161	II
	[I+II]	48	II	86	II	124	II	162	II
13	II I	49		87	II	125	II	163	II
14	II	50	II	88	II	126	II	164	II+II
15	I	51	II	89	II	127	II + I	165	II
16	II	52	II	90	II	128	II	166	II
17	II	53	II	91	II	129	II	167	II
18	II .	54	II	92	II	130	II	168	II
19	II	55	II	93	II	131	II	169	II
20	II	56	II	94	II	132	II	170	II
21	II	57	II	95	II	133	II	171	II
22	II	58	I v. s.	96	II	134	II	172	II
23	II		[I+II]	97		135	II	173	II
24	II	59	II	98	II	136	II + I	174	II
25	I	60	II	99	II	137	II	175	II
26	II	61	II	100	II	138	II	176	II
27	II	62	II	101	II	139	II	177	II
28	II	63	II	102	II	140	II	178	II
29	II	64	II	103	II	141	II	179	II
30	I v. s.	65	I	104	II	142	II	180	II
0.7	[I+II]	66	II	105	II	143	ĪĪ	181	
31	II	67	II	106	II	144	II	182	II
32	II+I	68	II	107	II	145	II	183	II
33	II	69	I	108	II	146	II	184	II
34	T	70 71	II	109	II+I II	147	II	185	_
35	I v. s.	71	II	110		148	II	186	TT
36	[I+II]	$\frac{72}{73}$	II	111	II	149	II	187	II
90	11	,,,	11						
L	1		1	·	1	·			1

in VII the two median dots are united by a slender black line, and there is a pair of lateral dots, right and left; in VII (½ VIII) the median line is of uniform width, extending from about the centre to the lower margin, and to its left side there is a single dot; in VIII the median line alone is visible, both lateral dots having disappeared; while in IX there is no continuous median line, but merely two black spots, one at the extreme dorsal and the other at the extreme ventral side of the clypeus. It will be noticed that Types VII—VIII approximate to Type IV in so far as the black stripe begins at about the middle of the clypeus and extends right down to the ventral margin.

The data are	given in	Table I	I (p. 1	207) a:	nd are	summarised	below:
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Type I	$\begin{cases} \text{very narrow} \\ (I + VII) \end{cases}$	$\begin{pmatrix} 6 \\ 1 \end{pmatrix}$	7
Type II	no horns 1, very	narrow 1	2
Type III			0
Type IV			0
Type V			0
Type VI	Pure	59)	60
"	VI + VII	1∫	00
Type VII			22
Type VIII	(VIII near VI)	8)	
,,	$(VIII + \frac{1}{2} VII)$	2	58
>>	Pure	48)	
Type IX			2
		Total:	151

It will be realised at once how far more variable the drones, of even one nest, are than the workers or queens for this character. But their variability is rather of a negative than a positive character, appearing to consist in more or less extensive absence of the fuller markings of queen and worker.

The results here deduced for variability of non-measured characters do not wholly agree with those found by Wright, Lee and Pearson on the wing measurements of the same nest of *V. vulgaris*. They found that for absolute measurements the variability as determined by the coefficient of variation was in every case such that the worker was more variable than the drone and the drone than the queen. On the other hand they found when they dealt with *indices* that the drone for wing measurements was slightly more variable than the worker and the queen less variable than either\*. Possibly the divergence apparent here may be explicable in the sense of the drone's variability lying in the present case in an absence of marking rather than in any positive variation. The drone's variation is about a centre of much diminished marking. If we could measure the variation in the total area of marking in queen and worker we might find it as great as the variations in the smaller markings of the drone.

It would be of much interest to investigate a series of drones from different nests. It is clear that the clypeal markings form a secondary sexual character and they would probably provide classifications for hereditary purposes,

<sup>\*</sup> Biometrika, Vol. v. pp. 414 and 421.

TABLE III.

Types of Clypeal Markings in Drones of a single Nest of V. vulgaris.

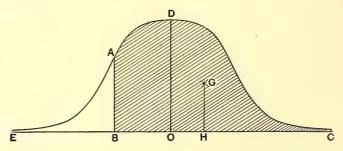
No.		No.		No.		No.		No.	
1	VIII	33	VII	63	VII	93	VI	123	VIII
	near VI	34	VI	64	VI	94	VI	124	Ι.
2	VI	35	VIII	65	VII	95	VI		narrow
3	VIII	36	VI	66	VIII	96	VII	125	VI
4	VIII	37	VI	67	I	97	I	126	VIII
5	VI	38	VII		very		very	127	VII
6	VI	39	VI		narrow		narrow	128	VII
7	VIII	40	VII	68	VI	98	VIII	129	VIII
8	VIII	41	VI	69	VIII	99	VIII	130	VIII
9	VIII	42	VI	70	VI	100	VI	131	VI
10	IX	43	VIII	71	II	101	VI	132	VIII
11	VI	44	VI		but no	102	VIII	133	VI
12	VIII	45	VIII		horns	103	VIII	134	VI
13	VI	46	VIII	72	VIII		near VI	135	VI
14	VI	47	VI	73	VI	104	VI	136	VIII
15	VIII	48	VIII	74	VIII	105	VIII	137	VI
	near VI	49	VII	75	VIII	106	VII	138	I
16	VIII	50	VIII	76	VIII	107	VIII		dots of
17	VI	51	VII	77	VI	108	VIII		VII
18	VI	52	VII	78	VI	109	VI	139	VII
19	VIII	53	VIII	79	I	110	VI	140	VI
20	VII	54	VI	0.0	narrow	111	VIII	141	VI
21	VII	55	I	80	VI	112	VIII	142	VIII
22	VIII		very	81	VI	113	VI	143	VIII
23	VIII	F.0	narrow	82	VIII	114	VIII	7.44	near VI
24	near VI	56 57	IX I	0.0	near VI	115	VI	144	VI
25	VII	97		83 84	VIII	116 117	VI II	145	VIII near VI
26	VII		very narrow	85	VII	117		146	VIII
27	VI	58	VIII	86	VI		very narrow	146	VIII
28	VI	96	near VI	87	VIII	118	narrow	148	VIII
20	1 VII	59	VIII	88	VIII	119	VII	149	VIII
29	VIII	60	VIII	89	VII	120	VII	150	VI
30	VIII	61	VIII	90	VIII	121	VI	151	VI
31	VI	62	VIII	91	VIII	122	VI	152	VI
32	VIII	02	1 VIII	92	VII	122	'1	102	, 1
- 52	$\frac{1}{2}$ VII		2 111	02	4 11		4		
	2 , 11								
			1						

# TABLE OF THE GAUSSIAN "TAIL" FUNCTIONS; WHEN THE "TAIL" IS LARGER THAN THE BODY.

### By ALICE LEE, D.Sc.

In a paper published in *Biometrika*, Vol. VI. pp. 59—68, tables for the incomplete normal moment functions were printed, and they have since been reproduced in *Tables for Statisticians and Biometricians* recently issued from the Cambridge University Press. From these tables values of the Gaussian "Tail" functions were deduced and a short table of  $\psi_1$  and  $\psi_2$  appeared in *Biometrika*, Vol. VI. p. 68. The value of these functions being demonstrated in practice during the last few years, a more complete table of  $\psi_1$ ,  $\psi_2$ ,  $\psi_3$  has appeared in the *Tables for Statisticians and Biometricians*.

In the introduction to those tables, however, Professor Pearson indicated that it was important to have a similar table when the "tail" forms more than half the entire curve, and gave the fundamental formulae for obtaining the numerical values of the functions. The present table has been calculated to supply the want thus indicated.



Let the figure represent a Gaussian curve of total population N and standard deviation  $\sigma$ . Let AB be the ordinate at which it is truncated and let

$$OB = h = h' \times \sigma$$
.

Let GH be the ordinate through the mean G of the truncated portion and BH=d, the distance of the mean from the line of truncation, let  $\Sigma$  be the standard deviation of the truncated portion about GH, and n= the area of the truncated portion, or of the population observed. Then if any material be supposed to

form a truncated portion of a normal curve, d, n and  $\Sigma$  can be found (see *Tables*, pp. xxvii and 25).

We have 
$$\begin{array}{cccc} \psi_1=\Sigma^2/d^2. & ...$$

These are tabled for each value of h', at first proceeding by 01 and then by 10 as unit. Now  $\psi_1$  being known we find h' from the table, and hence deduce  $\psi_2$  and  $\psi_3$ .  $\psi_2$  gives us the value of  $\sigma$  from known d. Hence  $h = h' \times \sigma$  can be found, lastly (iii) gives us the total population from which n is drawn. Thus the constants N,  $\sigma$  and h which fix the total Gaussian are determined.

It will be sufficient to illustrate the method of using the tables on certain data as to the English thigh-bone, recently published by Parsons\*.

Dwight has adopted a method of sexing human femora on the basis of a markedly bimodal distribution obtained by him for American bones. He terms female any femur with diameter of head less than 45 mm., and male any femur with diameter of head over 47 mm. Parsons follows this rule and sexes by other points femora with heads from 45 to 47. As unsettled remainder he has 20 femora of 45 mm. and he gives 12 to 2 and 8 to 3; of 46 mm. and 47 mm. he has 41 femora and he gives 4 to 2 and 37 to 3. As a result of this process he obtains a female frequency curve which rises very abruptly at high values of the diameter, and a male frequency curve which rises very abruptly for low values of the femora. But, if there really be any marked skewness in frequency of the parts of the human skeleton, which is very unusual, we should anticipate that it would be of the same sense. Parsons' distributions are as follows (loc. cit. p. 256):

	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55
\$ \$	1	1	_	3	8	14	12 —	18	12	12 8	3 8		1 17	31	19	 13	10	6	8	2

The \$\frac{2}\$ 48 mm. femur according to the rule should have been treated as a male but presumably it had marked female characters. Were there no marked male characters in any bone below 45 mm.? It will be seen that there is a remarkable dip in the total material at 46 mm. which corresponds to Dwight's division. In material measured six years ago in the Biometric Laboratory, where every bone in a relatively large series was measured, no such dip occurs and there is in those data no justification for Dwight's method of sexing. The group of 29 \$\infty\$ bones at 47 mm. and the sudden cut off at 45 mm. seems to condemn this method of sexing, at they rate from the statistical standpoint.

<sup>\*</sup> Journal of Anatomy and Physiology, Vol. xLVIII. pp. 238-267.

<sup>†</sup> American Journal of Anatomy, Vol. IV. p. 19.

<sup>#</sup> This material has been statistically reduced and will shortly be published.

Without arguing this point out here, we may illustrate the use of the Table (p. 214) of  $\psi$ 's by taking two of Parsons' frequency distributions for females; we will cut them off at the points suggested, and then investigate the total populations of females which result. Our author pools for these distributions right and left bones.

Taking the diameter of "head of femur" for the females, we have

Diameter in mm	36	37	38	39	40	41	42	43	44
Frequency	1	1		3	8	14	12	18	12

These are exactly the bones the Dwight process gives as female. We find

$$\Sigma^2 = 2.8851,$$
 $d = 2.6159$  (measured from 44.5).

Hence

$$\psi_1 = \Sigma^2/d^2 = .4216.$$

Whence by interpolation from the table

$$h' = .782$$
,  $\psi_2 = .864$ ,  $\psi_3 = 1.278$ ,  
 $\sigma = 2.260$ ,  $h = 1.767$ ,  
Mean = 42.73 mm.,  $N = 88.2$ .

and

leading to

Parsons gives for

Mean = 42.73 mm., N = 88.2

R. femur, Mean = 43, L. femur, Mean = 42,

and the total number of bones dealt with 55 + 48 = 103 (Tables, *loc. cit.* pp. 249—251). In his frequency distribution (p. 256) he only records 85 female bones, which give a mean of 42:54 and a standard deviation of 2:078 mm. These values are clearly not widely divergent from those we have found above by supposing all bones under 45 to be female.

To test the matter further the 105\* female bones of which the head was measured by Parsons were taken out. They provide the distribution:

Diameter in mm	36	37	38	39	40	41	42	43	44	45	46	47	48
Frequency	1	1	_	4	10	18	16	24	13	14	3	_	1

These give

$$\left. \begin{array}{l}
 \text{Mean} = 42.47 \\
 \text{S.D.} = 1.996
 \end{array} \right\} N = 105.$$

<sup>\*</sup> It is not possible to say whether he has omitted two queried measurements. He has not omitted bones he queries in breadth of lower articulation.

Cutting off all bones over 45.5 we find

$$\Sigma^2 = 2.6392, \quad d = 2.6264,$$

leading to

$$\psi_1 = .3826.$$

Hence

$$h' = .984$$
,  $\psi_2 = .783$  and  $\psi_3 = 1.195$ .

These provide for the non-truncated population,

Mean 
$$42.48$$
, s.d.  $= 2.056$ ,  $N = 104$ ,

which are in still better agreement with Parsons' constants for the 105 bones than the constants for the 85 bones were for their series. It would appear therefore that, if we suppose all bones under 45 female and use our Tables, we get results in reasonable accordance with Parsons', and possibly by a theoretically more justifiable method than endeavouring to sex the bones above 44 and below 48 from other characters.

We have considered from the same aspect the character breadth of lower articular end of femur. Parsons' distribution of 89 female femora is as follows (p. 257):

Breadth in mm	60	61	62	63	64	65	66	67	68 6	9 70	71	72	73	74	75
Frequency	1		_	5	6	8	6	. 17	13 1	3 8	6	3	1	1	1

In this Table he has only one bone in excess of the numbers on which he bases his means on pp. 250—1. If we truncate at 69.5, i.e. reject all bones over 69 mm., we find

$$\Sigma^2 = 3.9803$$
,  $d = 2.9058$ ,

and

$$\psi_1 = .4714.$$

Hence we deduce

$$h' = .5295$$
,  $\psi_2 = .977$ ,  $\psi_3 = 1.426$ .

These lead to

$$h = 1.503$$
,  $\sigma = 2.839$ ,  $N = 98.4$ , Mean = 68.00 mm.

The actual values given by Parsons' distribution above are

$$\sigma = 2.571$$
,  $N = 89$ , Mean =  $67.54$  mm.

Thus the agreement is not nearly so good as for the diameter of the head of the femur, being about  $10^{\circ}/_{\circ}$  wrong in  $\sigma$  and N. It should give as good a result if the method were quite satisfactory, for the bones have been sexed by the diameter of the head, and the limit 44 mm. for diameter of the head corresponds fairly closely to 69 mm, for the breadth of lower articulation.

As this paper is not intended as a discussion of Parsons' data, to which we hope again to return, we will only deal with one more illustration of the use of

the Table. We take out from his Tables, pp. 244—248, the diameter of head of femur for 174 male bones.

Diameter of Head in mm	45	46	47	48	49	50	51	52	53	54	55
Frequency	9	10	33	17	38	20	18	12	6	8	3

The constants of this distribution are

Mean = 
$$49.14$$
,  $\sigma = 2.377$ ,  $N = 174$ .

Truncating at 47.5 we have

$$\Sigma^2 = 3.4341, \quad d = 2.7869,$$

whence  $\psi_1 = 4422$ , and from the Table

$$h' = .679$$
,  $\psi_2 = .908$ ,  $\psi_3 = 1.331$ .

These lead to

$$h = 1.7182$$

and

Mean = 
$$49.22$$
,  $\sigma = 2.530$ ,  $N = 162$ ,

i.e. to a "tail" of 40 not one of 52 below 47.5. Actually this tail distributes itself as follows:

This confirms our previously expressed view that probably a considerable number of the bones classed as 47 mm, are really female femora, and that the male distribution runs considerably beyond 45 mm, into the range treated as purely female.

Finally let us try the result of pooling male and female bones and breaking up the composite frequency by the method of Phil. Trans. Vol. 185 A, p. 84.

We have now 279 bones distributed as follows:

Diameter of Head in mm.	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	5.4	55	Total
Frequency	1	1		4	10	18	16	24	13	23	13	33	18	38	20	18	12	6	8	3	279

The constants are

Mean = 
$$46.63$$
, s.p. =  $3.93$ ,

$$\mu_2 = 15.4040, \qquad \mu_3 = -6.7791,$$

$$\mu_4 = 541.5162, \quad \mu_5 = -530.5339.$$

The nonic is

$$q_2^9 - 5.9618q_2^7 + .0689q_2^6 + 9.8357q_2^5 - 3.4275q_2^4 - 8.2041q_2^3 - .3020q_2^2 + .0144q_2 - .0097 = 0,$$
  
wing the root  $q_1 = -.934$  and  $q_2 = -.934$ 

giving the root  $q_2 = -934$  and  $p_2 = -9.34$ ,

and ultimately the two components:

			Male	Female
Mean			49.83	43.72
Population .			133.25	145.75
Standard Deviation	١.	•	2.231	2.662
Max. Ordinate .			23.83	21.84

While the means agree roughly with those obtained by Parsons' sexing (49 and 43), we see that this analysis much more nearly equalises the number of male and female bones, and indeed makes the female population rather larger than the male, while Parsons has 79 °/<sub>o</sub> more males. The "truncated tail" method would probably give results in better accordance with the present had we not truncated at the quite arbitrary Dwight-Parsons' divisions.

These examples may suffice to illustrate the application of the Tables to anthropometric measurements on man, where we can feel fairly confident that the material, if sufficient in quantity, would be adequately described by a Gaussian or normal distribution. Such cases may arise when material for the two sexes, or for two races, is commingled and we can be fairly certain that one or other or both "tails" of the material present homogeneous parts of the mixture.

Another illustration drawn from Galton's data for American trotters will be found in the *Tables for Statisticians*, p. xxvi. The chief weakness of the method, besides the assumption of the Gaussian, often quite legitimate, is the absence as yet of the values of the probable errors, which values must be very considerable for slender material such as that used above.

See following page for Table of Gaussian "Tail" Functions.

Table of Gaussian "Tail" Functions, "Tail" larger than "Body."

h'	$\psi_1$	$(-)\Delta\psi_1$	$\psi_2$	$(-)\Delta\psi_2$	$\psi_3$	$(-)\Delta\psi_3$	h'
.00 .01 .02 .03 .04 .05 .06 .07 .08	•571 •569 •567 •565 •564 •562 •560 •558 •557 •555	·002 ·002 ·002 ·002 ·002 ·002 ·002 ·002	1·253 1·248 1·242 1·236 1·231 1·225 1·219 1·214 1·208 1·203	.006 .006 .006 .006 .006 .006 .006 .006	2·000 1·984 1·969 1·953 1·938 1·923 1·909 1·894 1·880 1·866	*016 *016 *015 *015 *015 *015 *014 *014 *014	·00 ·01 ·02 ·03 ·04 ·05 ·06 ·07 ·08 ·09
·1 ·2 ·3 ·4 ·5 ·6 ·7 ·8 ·9 1·0 1·1 1·2 1·3 1·4 1·5 1·6 1·7 1·8 2·1 2·3 2·3 2·5 2·6 2·7 2·6 2·7 2·7 2·7 2·7 2·7 2·7 2·7 2·7 2·7 2·7	*553 *553 *516 *497 *477 *458 *438 *419 *399 *380 *361 *342 *323 *305 *288 *271 *254 *239 *224 *210 *197 *184 *172 *161 *151 *141 *132 *124 *116 *109	**O18	1·197 1·143 1·090 1·040 ·991 ·944 ·899 ·857 ·816 ·777 ·740 ·704 ·610 ·582 ·556 ·531 ·508 ·487 ·466 ·447 ·429 ·413 ·397 ·383 ·369 ·356 ·344 ·333	054 053 051 049 047 045 043 041 039 037 035 033 030 028 026 025 023 022 020 019 016 015 014 013 012 011	1·852 1·726 1·618 1·526 1·446 1·378 1·319 1·269 1·127 1·130 1·107 1·088 1·072 1·058 1·047 1·037 1·030 1·023 1·018 1·014 1·011 1·008 1·005 1·003 1·003 1·003 1·003 1·003 1·002 1·001	126 108 093 080 068 059 050 043 037 032 027 023 019 016 014 011 009 008 006 005 004 003 002 002 001 001 001	·1 ·2 ·3 ·4 ·5 ·6 ·7 ·8 ·9 ·1 ·0 1 ·1 1 ·2 1 ·3 1 ·4 1 ·5 1 ·6 1 ·7 1 ·8 1 ·9 2 ·1 2 ·2 2 ·3 2 ·4 2 ·6 2 ·7 2 ·8 3 ·0

See Tables for Statisticians and Biometricians, Introduction, p. xxvii.

# CONTRIBUTION TO A STATISTICAL STUDY OF THE CRUCIFERÆ.

### VARIATION IN THE FLOWERS OF LEPIDIUM DRABA LINNÆUS.

By JAMES J. SIMPSON, M.A., D.Sc.

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### I. Introductory \*.

In the summer of 1905 Professor J. W. H. Trail drew my attention to an extraordinary example of variation which occurred in the several organs of the flowers of *Lepidium Draba* Linnæus. At that time I examined in detail 1832 individual flowers taken from a single plant growing in a piece of uncultivated

<sup>\*</sup> I am pleased to have this opportunity of expressing my great indebtedness to Dr J. F. Tocher for invaluable assistance in the biometric part of this paper. The correlation and other constants were calculated in his laboratory, and without his assistance the publication of this paper would have been greatly delayed. I must also thank Professor Karl Pearson, in whose department in University College, London, the statistical study was originally undertaken, for reviewing this paper for publication and also for much kindly criticism and advice. To Professor Trail my thanks are also due for many botanical hints.

ground in his garden, and the results of these observations form the basis of the present contribution to the study of the variation in the Cruciferæ.

Botanical problems, which have been hitherto attacked from the biometric standpoint, have been comparatively easily handled, because the material has been more or less homogeneous in character. For example, variations in the number of sepals of Anemone nemorosa\* or in the number of ray-florets of Chrysanthemum leucanthemum†, and the consequent distribution of these are capable of direct treatment by Pearson's well-known method of fitting frequency curves.

The only work comparable to the one in hand occurs in *Biometrika*, Vol. II. p. 145 (Variation and Correlation in the Lesser Celandine), but in this case the numbers of members in the calyx, corolla and andrecium have been examined as a basis for a study of homotypic correlation and in this flower each of these organs consists of a single constituent with numerous members.

The problems studied in this paper, however, are more complex inasmuch as they deal *not* with *one* organ of the flower but with all the organs, their constituents and members both separately and collectively.

It is also, I believe, the first biometric work of its kind on a cruciferous flower and embodies a study of chorisis, that is, "the splitting up or division of one or more components of a flower into two or more equal or unequal parts"—a factor which is supposed to have been of the utmost importance in the evolution of the natural order—Cruciferæ. A complete discussion of this phenomenon is reserved until the flower is studied in detail.

It would be well here to emphasise the fact that the flowers examined for this study were not taken from different plants but, on the contrary, were obtained from several inflorescences growing on stems which had arisen from buds on the roots of a single parent plant. This mode of reproduction is rather unusual, but, in the present instance, is of particular interest inasmuch as it gives greater homogeneity to the material.

The parts of the flower which have been considered are (a) the perianth, which consists of (1) the calyx and (2) the corolla, (b) the andrecium and (c) the gynæcium.

The functional differentiation of these organs is of great importance in the interpretation of results so that it might be well to recall the particular rôles which these play in plant economics.

The gynæcium and the andrœcium are respectively the female and male organs of reproduction and consist of carpels and stamens, while the perianth forms a protective covering for these delicate structures. The calyx or outer organ of

<sup>\*</sup> Yule, Biometrika, Vol. 1. p. 307.

<sup>†</sup> Biometrika, Vol. II. p. 309 et seq.

the perianth is concerned solely in the protection of the flower in the bud, but the corolla, in the open flower, also serves, along with the honey-secreting sacs at the base of the stamens, as an attraction for insects.

The characters which have been taken as a basis for this study are numerical, e.g. the number of petals in the corolla, but no measurable characters, e.g. the length and breadth of the petals, have been considered, although, as will be pointed out later in connection with possible future studies in this flower, these characters might also with advantage be taken.

The Cruciferæ, as an order, are usually regarded by botanists as being very definite in type and no observations have been recorded to show to what extent, if any, deviation from the recognised botanical floral formula exists, so that the main object of this paper was to determine the frequency of the variability of the parts of the various organs and constituents, and also the degrees of correlation existing between the organs themselves.

The mode of observation is worthy of remark, however, as it might well be argued that if the flowers used for examination were fully "blown" deficiency in the number of parts might be due to post-developmental fracture, but in all the cases here recorded the observations were made on flowers in bud or only half open so that the influence of wind or other external agency is altogether discounted. The material was also examined microscopically in all cases so that there should be no possible doubt as to the exact origin of any member. The importance of this will be seen in the details of the analysis.

#### II. BOTANICAL.

## 1. Specific characters.

The generic and specific characters of *Lepidium Draba* may be obtained in any complete systematic botanical work so that it is unnecessary to repeat them here, but a few notes bearing especially on the study in hand may be of value.

It is a perennial about a foot in height and is covered by a minute down from which its popular name, the hoary cress, is derived. The inflorescence is a raceme not much lengthened and so forms a broad, almost flat, corymb-like termination. The individual flowers are small, white and numerous. The constituents of calyx, namely the sepals, are green; they are short, nearly equal and bear no pouch at the base. The petals are small and white; they are equal in size, obovate, undivided and generally stalked. The stamens are six in number; the filament is simple, i.e. it bears no appendages, and is shorter than the petals; the anther consists of two roundish lobes. The pods are "broader than long"; they are compressed laterally at right angles to the narrow partition. The thick valves are boat-shaped and sharply keeled but not winged; each valve contains a single seed.

Morphology of the flower.

The typical flower consists of six whorls, made up in the following manner:

- (a) Calyx 2.
- (b) Corolla 1.
- (c) Andræcium 2.
- (d) Gynæcium 1. (Plate I, fig. 1.)
- (a) Calyx. This organ is composed of two whorls each consisting of two sepals. The outer pair arise at one level on opposite sides of the flower and are inserted on a slightly lower plane than the inner pair; they are parallel to the plane of compression of the gynæcium. The inner pair are also situated opposite one another but in a plane perpendicular to that of the outer pair; they are thus at right angles to the plane of compression of the gynæcium. These whorls are denoted on Plate I, fig. 1, by the Roman numerals I and II respectively.
- (b) Corolla. This organ consists of four petals all inserted at one level and alternating with the position of the sepals; they thus constitute a single whorl. (See III, Plate I, fig. 1.)
- (c) Andræcium. Six stamens form the andræcium; they arise at two different levels and thus constitute two separate whorls. The outer whorl, which is lower down, consists of two stamens which are shorter than the others and correspond in position to the inner sepals. The inner whorl consists of four stamens, arranged in pairs which correspond in position to the outer sepals. (A reference to the figure (Plate I, fig. 1) in which the two whorls are marked IV and V respectively will make this clear.)
- (d) Gynecium. This organ consists of two carpels forming the sixth or innermost whorl. (See VI, Plate I, fig. 1.)

It will be seen from the foregoing description that the order of the six whorls here detailed is that in which they would be found were we to strip the flower of its components at the different levels consecutively from below upwards. It is also the order in which we would find them, passing from the outside to the centre, were we to cut a transverse section through the flower.

Another point, however, which is not so obvious but one which has special interest in our study, is the fact that this is also the order in time of development.

The actual sequence in which these constituents of the flower appear in the bud is therefore:

- I. Outer whorl of Calyx (Sepals).
- II. Inner whorl of Calyx (Sepals).
- III. Corolla (Petals).
- IV. Outer whorl of Andreecium (Stamens).
- V. Inner whorl of Andrecium (Stamens).
- VI. Gynæcium (Carpels).

# 3. Conception of Chorisis.

Chorisis or reduplication is generally looked upon by botanists as a means of multiplication of the parts of a flower. It consists in the division or splitting of an organ in the course of its development by which two or more organs are produced in place of one. Chorisis may take place in two ways:

- (1) transversely—when the increased parts are placed one before the other, that is, the resulting components are on the same radius; this is known as vertical, parallel or transverse chorisis;
- (2) collaterally—when the increased parts stand side by side, that is, on the same circumference.

Transverse chorisis is supposed to be of frequent occurrence; thus the pistils of Lychnis and many other caryophyllaceous plants exhibit a small scale on the inner surface at the point where the limb of the petal is united to the claw. The formation of these scales is supposed by many to be due to the chorisis or unlining of an inner portion of the petal from the outer.

Collateral chorisis is seen in different natural orders. In Strephanthus, in place of two stamens there is sometimes a single filament forked at the top and each division bears an anther. This is usually supposed to be due to collateral chorisis arrested in its progress.

The flowers of the Fumitory are also generally considered to afford another example of this type of chorisis. In these we have two sepals, four petals in two rows and six stamens, two of which are perfect and four more or less imperfect. The latter are said to arise by collateral chorisis, one stamen being divided into three parts.

Collateral chorisis may be compared, according to Bentley, to a compound leaf which is composed of two or more distinct and similar parts.

Let us now consider chorisis in its bearing to the flower under consideration. In the description of the morphology of the flower we noted that in the inner whorl of the andrecium there were four stamens arranged in pairs while in the outer whorl there were only two stamens situated singly. Various opinions have from time to time been advanced to explain this anomalous structure so that it might be well to briefly review these. Of the andrecium of the Crucifere Oliver says: "The two pairs of long stamens are generally thought to be due to chorisis or the division in the course of development of single antero-posterior stamens. Others have thought that the six glands represent abortive stamens and that these with the six stamens make up a normal series of twelve in three whorls."

De Candolle held the view that the stamens formed a single, originally tetramerous whorl alternating with the petals in which the median members, i.e. the anterior and posterior, were cleft (chorised) in two. Since however the lateral stamens are inserted lower down than the median stamens and are also,

as already pointed out, formed earlier in the bud, this view is clearly untenable. Two whorls must be taken into consideration owing to the difference in the levels of insertion, the single stamens being lower down. Kunth, Wydler, Chatin and others regard these two whorls as typically four-membered (tetramerous), those of the outer whorl corresponding in position to the sepals, those of the inner whorl corresponding in position to the petals. To arrive at a typical cruciferous flower from this, two stamens in the outer whorl abort, while the individuals of the two pairs of the inner whorl come together. (Plate I, fig. 3.)

Others (Krause, Wretschko and Duchartre) regard the outer whorl as typically dimerous (i.e. with two constituents) and the inner whorl as typically tetramerous (i.e. four-membered).

The more modern view, however, regards both whorls as dimerous but the inner one chorised collaterally thus giving the typical cruciferous flower.

The reasons put forward to support this theory are as follows:

- (1) The upper long stamens are usually paired in the median line, also sometimes coherent. Further, in place of one or both of the pairs, there occurs sometimes a single stamen—a hint at reversion, or one or both pairs may be replaced by three or more—a suggestion of further chorisis.
- (2) In the earliest visible stage of development in the bud it may be seen that each pair of stamens arises from a single wart-like projection and that division is therefore a secondary result. This is not very easily demonstrable in the Cruciferæ but is more evident in a closely allied family, the Capparidaceæ.

Since the present study includes numerical variation in the different constituents and positions of the andrecium it will be interesting to note to what extent any one of these theories is borne out by the variations in this flower.

# 4. Orientation of the flower.

Having defined the positions of the various stamens relative to one another, in what is usually regarded as a normal cruciferous flower, let us now consider the different possibilities when the flower is abnormal.

Suppose that one of the pairs of stamens of the inner whorl is represented by a single stamen, that is, suppose that chorisis had not taken place. Now with regard to the peduncle of the inflorescence this stamen might be placed in two diametrically opposite positions, namely (1) it might be adjacent to the peduncle (Plate I, fig. 4) or (2) it might be on the distal half of the flower with reference to the peduncle (Plate I, fig. 5).

Two questions now arise, (1) do non-chorised stamens occur as frequently as chorised stamens on the side of the flower next to the peduncle? or (2) do either of these occur with greater frequency in this adjacent position?

According to which of these questions is answered in the affirmative must we conclude whether there is any connection or correlation between the proximity of

the chorised stamens to the peduncle and chorisis. The former would suggest no correlation, whereas the degree of correlation hinted at by the latter would depend on the frequency of the occurrence.

We have so far considered only two possible positions, viz. a non-chorised stamen adjacent to the peduncle, i.e. in the proximal half of the flower, and a non-chorised stamen opposite to the peduncle (i.e. in the distal half of the flower with reference to the peduncle), but the question naturally arises "Are these the only two possible relative positions which might occur?" Might the petiole not twist so as to bring the hypothetic non-chorised stamen into any position varying from 0° to 180° with reference to the original plane?

Let us illustrate this by means of the Figure 6, Plate I.

Taking the position of the peduncle as our fixed point the non-chorised stamen might occupy the "adjacent" position a or the "opposite" position a1. A rotation of the petiole, however, might cause this stamen to occupy any of the positions marked a2, a3 or a4 or even any intermediate position between a and a1 on either side of the vertical plane A-B, in the horizontal plane a, a4, a2, a3, a1.

In a study of the variations in this flower, this is precisely what was found to occur, i.e. the distribution was equal round a fixed point so that we are unable to say whether there is any connection between the proximity of the non-chorised stamen to the peduncle and chorisis or not.

But the full bearing of this consideration does not end here. The orientation of the flower is of practical importance in fixing a basis on which to establish a grouping of the different variations. Any analysis of the data is impossible unless some definite part of the flower be agreed upon as a starting point.

Now we have seen that the position of the peduncle with respect to any definite stamen does not require to be taken into consideration. Consequently we may take either of the two stamens of the *outer* whorl, which correspond in position to the outer sepals and which are "normally" non-chorised, as our fixed point and call it 1; the stamen opposite, i.e. in the same whorl, we shall call 2; the chorised pair of the *inner* whorl to the left (or in the floral diagram above) may be termed 3 and 4; while the corresponding pair to the right (or in the floral diagram below) would thus be 5 and 6 (Plate I, fig. 7).

Where variations occur in any of these stamens we shall hereafter refer to those as occurring in "position" 1, 2, 3, 4 and 5, 6 respectively.

On this basis of symmetry, it will simplify matters considerably if we regard as 1, in flowers in which either of the two outer stamens is modified, that one which still maintains its original character while, on the other hand, if both are modified, that one which retains the greatest approximation to normality, e.g. if one be chorised while the other is not, the latter would be in position 1; or if one

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were chorised while the other was only partially chorised\* the latter would again be in position 1.

Following on this it is at once seen that where both are normal or where both are equally abnormal it makes absolutely no difference which position we choose as 1.

# III. EXAMINATION OF THE DATA.

## 1. Classification.

Considerable difficulty was experienced in classifying the variations owing to these occurring in so many different forms yet with so few characteristics in common as to warrant their inclusion in definite classes.

The total number of flowers examined was 1832, of which 1062 had the accepted normal structure (see page 218). The remaining 770 showed variation in different degrees of advance or regression, i.e. there was an excess or deficiency in the number and structure of the members of the various organs. Thus we see that there was a deviation from the accepted normal structure in over 42 per cent. of the individuals examined.

The perianth has been selected as a basis for classification and Table A shows the sub-divisions which have been adopted. Amongst those flowers in which the

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	Number of Variations	Number in Group	Number in Sub-class	Number in Class	Variations in the Class
Class I. Perianth normal  Sub-Class A. Gynæcium normal  Group (a). Andræcium normal  Group (b). Andræcium abnormal  Sub-Class B. Gynæcium abnormal  Group (a). Gynæcium one carpel  Group (b). Gynæcium reduplicated  Class II. Perianth abnormal  Sub-Class A. Calyx normal, corolla abnormal Group (a). Gynæcium normal  Group (b). Gynæcium a single carpel  Sub-Class B. Both calyx and corolla abnormal Group (a). Gynæcium normal	 1 57  2 2  11 1	1062 618 - 4 3 - 54 1 - 46	7 	1687 ————————————————————————————————————	62
Group (a). Gynæcium normal Group (b). Gynæcium a single carpel  Totals	91	1802	1802	1802	91

<sup>\*</sup> For the present we use the terms "chorised" and "chorisis" in the sense of the definition already given.

perianth was normal there were no fewer than 62 different types of variation, and amongst those in which the perianth showed a departure from the accepted normal structure there were 29 types of variation. Thus of 1802 flowers examined, 1062 had the typical cruciferous structure, 625 had the perianth normal but the andrecium and gynæcium modified in 62 different ways and 115 had all three organs modified in 29 different types of variation.

The remaining 30 individuals are not capable of classification under the foregoing scheme but have been grouped into three classes as shown in Table B.

		Number of Variations	Number of individuals in the Class
Class III. Class IV. Class V.	Reduplication of parts but flowers not separate Reduplication of parts with flowers separate Part of a flower replaced by a flower	10 6 2	11 17 2
Т	otals	18	30

TABLE B.

Altogether, therefore, there are five separate classes which give a total of 109 different modes of variation.

## 2. Analysis.

In the further reduction of the data it is essential that we consider the variations in the stamens, and for this purpose we must naturally commence with Class I, Sub-class A.

To avoid describing each of these in detail, it is necessary to have recourse to a graphic method of representation. Several such methods suggested themselves and although none are ideal we have chosen one which may help to give a true impression of the various modifications assumed by the andrecium. We shall also give a few examples by another method which might have been adopted but which seems to us to be even more complicated.

Let us, in the first place, consider in what directions abnormalities have occurred. A typical stamen consists of two parts, (1) the filament and (2) the anther.

- (1) Filament. This may be of its normal length or less than its normal length or altogether absent.
  - (2) Anther. This may be present or absent.

But other complications arise. As already explained, in the accepted typical cruciferous flower, chorisis has taken place in positions 3.4 and 5.6 so as to give

rise to two stamens in each of these positions. Now, we find that, in certain flowers chorisis has only partially taken place and in others it has not occurred at all so that we have thus another three possibilities to consider.

In describing the andrecium, therefore, we must (1) define the position of each stamen to which we refer, (2) state the nature of the filament, (3) note the presence or absence of the anther and (4) emphasise the nature of the chorisis.

Let us use the following symbols 1, ½ and 0.

 $1 \ \, \text{with reference to} \, \begin{cases} \text{Filament, indicates that it is present and complete.} \\ \text{Chorisis, indicates that it is total or complete.} \\ \text{Anther, indicates that it is present.} \end{cases}$ 

½ with reference to {Filament, indicates that it is only half-length. Chorisis, indicates that it is only partial.

0 with reference to {Filament, indicates that it is absent. Chorisis, indicates that it has not taken place. Anther, indicates that it is absent.

We have already fixed upon our nomenclature for the various positions; these are 1; 2; 3.4; and 5.6. To avoid descriptions and at the same time give a graphic representation of the floral formula of the andrecium the following system might be adopted:

- (1) Place the whole floral formula within square brackets thus [ ].
- (2) Place positions 1; 2; 3.4; and 5.6 within curled brackets thus { }; and
- (3) Place individuals, i.e. 1, 2, 3, 4, 5 and 6, within rounded brackets thus ( ).

Expanding this with reference to a normal flower we would have for the andrecium only

or still further in the order of Filament, Chorisis, Anther, Stamen

$$[\{(1.0.1)(1.0.1)\}\{(1.1.1)(1.1.1)\}\{(1.1.1)(1.1.1)\}].$$

Or, taking an actual example from our data:

Stamen number 1 is normal and complete, and there is no chorisis; stamen number 2 has a filament only half-length but the anther is present and complete, and there is no chorisis; stamen number 3 is normal and complete; stamen number 4 is only half-length but with a complete anther—chorisis between 3 and 4 is complete; stamens 5 and 6 are only half the normal length but have complete anthers—chorisis between 5 and 6 is complete.

This would be represented thus:

$$\big[\{(1\,.\,0\,.\,1)\,(\tfrac{1}{2}\,.\,0\,.\,1)\}\,\{(1\,.\,1\,.\,1)\,(\tfrac{1}{2}\,.\,1\,.\,1)\}\,\{(\tfrac{1}{2}\,.\,1\,.\,1)\,(\tfrac{1}{2}\,.\,1\,.\,1)\}\big].$$

Another graphic method and the one which we have adopted is as follows. Each flower is represented in a table similar to the following:

Frequency	Number of Diagram	Stamen	Filament	Chorisis	Anther
	!				

The first vertical column gives the frequency of the variation or the number of individuals examined with this structure. The second vertical column gives the number of the corresponding diagram in the plates. The third vertical column gives the individual stamens in the positions already defined while the other three columns denote the various factors to be considered. The different possibilities of variation in these may be shown by the symbols 1,  $\frac{1}{2}$  and 0 as already defined. It should be noted, however, that in positions 1 and 2 a dash (—) will be placed in the chorisis column to indicate that these are typically non-chorised stamens and that absence of chorisis does not therefore indicate abnormality. Representing the same example as before, by this method, we would have:

Frequency	Number of Diagram	Stamen	Filament	Chorisis	Anther
		1 2 3 4 5 6	1 1021	1 1 1 1	1 1 1 1 1

The following table shows graphically the types of variations illustrated in Figs. I—LVIII, i.e. Class 1, Sub-class A, flowers in which the perianth and gynæcium are both normal.

It will be seen that in the flowers illustrated in Figs. XLVIII—LVIII another complication has crept in. Stamens 3, 4, 5 and 6 have themselves sometimes undergone partial or total secondary chorisis. In the tables, therefore, by subdividing the squares containing the details we can thus adhere to our initial nomenclature. Let us take the three most difficult examples to illustrate this.

(1) Fig. XLVIII. The division corresponding to stamen 3 is sub-divided. This would indicate that in this position there were actually two stamens. The nature of each of these individual stamens is, as before, given in the sub-divisions. In

TABLE C.

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
1062	I	1 2 3 4 5 6	1 1 1 1 1 1	- 1 1 1 1	1 1 1 1 1 1	2	II	1 2 3 4 5 6	1 1 1 1 1	1 1 1 2 2	1 1 1 1 1	130	III	1 2 3 4 5 6	1 1 1 1 1	1 1 0 0	1 1 1 1 1
38	IV	1 2 3 4 5 6	1 1 1 1 1 1 2	1 1 1 1	1 1 1 1 1	1	V	1 2 3 4 5 6	1 1 1 1 1 1 ½	1 1 1 1	1 1 1 1 1 0	8	VI	1 2 3 4 5 6	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1	1 1 1 1 1 1 1
6	VII	1 2 3 4 5 6	1 1 1 1 1 2 2	- 1 1 0 0	1 1 1 1	227	VIII	1 2 3 4 5 6	1 1 1 1 1 0	1 1 0 0	1 1 1 1 1 0	7	IX	1 2 3 4 5 6	1 1 1 1 1 2 0	1 1 0 0	1 1 1 1 0
5	X	1 2 3 4 5 6	1 1 1 1 2 1 1 2	1 1 1 1	1 1 1 1 1	1	XI	1 2 3 4 5 6	1 1 1 2 1 2 1 2 1 2	1 1 1 1	1 1 1 1 1	8	XII	1 2 3 4 5 6	1 1 1 1 2 1	- 1 1 0 0	1 1 1 1 1
8	XIII	1 2 3 4 5 6	1 1 1 1 2 1 0	- 1 1 0 0	1 1 1 1 1 0	3	XIV	1 2 3 4 5 6	1 1 1 1 2 2 0	1 1 0 0	1 1 1 1 0	3	XV	1 2 3 4 5 6	1 1 1 1 1	0 0 0 0	1 1 1 1 1
1	XVI	1 2 3 4 5 6	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	- 0 0 1 1	1 1 1 1 1	1	XVII	1 2 3 4 5 6	1 1 1 2 2 2 2	0 0		4	XVIII	1 2 3 4 5 6	1 1 1 1 1 0	0 0 0 0	1 1 1 1 1 0
2	XIX	1 2 3 4 5 6	1 1 1 0	- 0 0 1 1	1 1 0 1	21	XX	1 2 3 4 5 6	1 1 0 1 0	- 0 0 0 0	1 1 1 0 1 0	2	XXI	1 2 3 4 5 6	1 1 0 1 0 1 2		1 1 0 1 0
2	XXII	1 2 3 4 5 6	11 1 10 HOLDHOU	1 1 0 0	1 1 1 1 1	15	XXIII	1 2 3 4 5 6	1 1 1 1	- 1 1 1 1	1 1 1 1 1	1	XXIV	1 2 3 4 5 6	1 1 1 1	- 1 1 1 1	1 0 1 1 1 1

TABLE C—(continued).

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
7	XXV	1 2 3 4 5 6	1 1 1 1 1 1		1 1 1 1 1	2	XXVI	1 2 3 4 5 6	1 1 21 1 1 2 2 2	- 1 1 1 1	1 1 1 1 1	3	XXVII	1 2 3 4 5 6	1 1 1 1	- 1 1 0 0	1 1 1 1 1
11	XXVIII	1 2 3 4 5 6	$ \begin{array}{c c} 1 \\ \frac{1}{2} \\ 1 \\ 1 \\ 0 \end{array} $	1 1 0 0	1 1 1 1 1 0	3	XXIX	1 2 3 4 5 6	1 1 1 1 2 0		1 1 1 1 1 0	1	XXX	1 2 3 4 5 6	] 1 1 1 1 1 1 2 1	- 1 1 1 1	1 1 1 1 1 1
3	XXXI	1 2 3 4 5 6			1 1 1 1 1 1	1	XXXIII	1 2 3 4 5 6	1 1001	1 1 1 1	1 1 1 1 1 1 1	3	XXXIIII	1 2 3 4 5 6	1 1 1 1 2 1 0	1 1 0 0	1 1 1 1 1 0
3	XXXIV	1 2 3 4 5 6	1 1 2 2 2 2 2 0	1 1 0 0	1 1 1 1 1 0	1	XXXV	1 2 3 4 5 6	1 1 2 2 0 1 2 0	- 0 0 0 0	1 1 1 0 1 0	9	IAXXX	1 2 3 4 5 6	1 1 1	1 1 1 1	1 1 1 1 1
2	XXXVII	1 2 3 4 5 6	1 1 1 1	1 1 1 1	1 1 1 1 1	3	XXXVIII	1 2 3 4 5 6	1-03-1-01-1-01-1-01-1-01-1-01-1-01-1-01		1 1 1 1 1	2	XXXXIX	1 2 3 4 5 6	1 1 2 1 1 1 0	1 1 0 0	1 1 1 1 0
18	XL	1 2 3 4 5 6	1 0 1 1 1 1		1 0 1 1 1 1	3	XLI	1 2 3 4 5 6	$ \begin{array}{c c} 1 & 0 \\ 1 & 1 \\ 1 & 1 \\ \frac{1}{2} & \end{array} $	1 1 1 1	1 0 1 1 1 1	1	XLII	1 2 3 4 5 6	1 0 1 1 1 1 1 2		1 0 1 1 1 0
5	XLIII	1 2 3 4 5 6	1 0 1 1 1 1 2 1 2	1 1 0 0	1 0 1 1 1 1	2	XLIV	1 2 3 4 5 6	1 0 1 1 1 2 1 2	1 1 1 1 1	1 0 1 1 1 1	2	XLV	1 2 3 4 5 6	1 0 1 1 1 1		1 0 1 1 1
1	XLVI	1 2 3 4 5 6	$\begin{bmatrix} \frac{1}{2} \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$		1 0 1 1 1 0	3	XLVII	1 2 3 4 5 6	1 0 1 1 1 2 0	- 1 1 0 0	1 0 1 1 1 0	3	XLVIII	1 2 3 4 5 6	1 1 1 1 1 1 1	1 1 1 1 1 1	1 1 1 1 1 1

TABLE C—(continued).

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
8	XLIX	1 2 3 4 5 6	1 1 1 1 1 1		1 1 1 1 1 1	3	L	1 2 3 4 5	1 1 1 1 1 1 1 1 1	1 1 1 1 0 0	1 1 1 1 1 1	5,	LI	1 2 3 4 5 6	1 1 1 1 1 1		1 1 1 1 1 1
, 2	LII	1 2 3 4 5	1 1 1 2 1 1	1 1 1 2 1 2 1 2 1 2 1 2 1 2 2 1 2 2 1 2 2 1 2 2 1 2 2 1 2	1 1 1 1 1 1	2	LIII	1 2 3 4 5 6	1 1 1 1 1 1	 0 0 1 1 1	1 1 1 1 1 1	1	LIV	1 2 3 4 5 6	1 1 1 1 1 1		1 1 1 1 1 1

TABLE C—(continued).

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
2	LV	1 2 3 4 5	1 1 1 1 1 1	- 0 0 0 0 0	1 1 1 1 1 1	4	LVI	1 2 3 4 5	1 1 0 1 1	- 0 0 1 1 1	1 1 0 1 1
1	LVII	1 2 3 4 5	1021021	- 1 1 1 1	1 1 1 1 1	2	LVIII	1 2 3 4 5	1 0 1 1 1 1	1 1 0 0 1	1 0 1 1 1 1

this example what really occurs is: There are two individual stamens each equal to the original length and bearing a complete anther and separated from one another by secondary chorisis.

- (2) Fig. L. Divisions 5 and 6 are sub-divided to show that there has been secondary chorisis in both of these stamens. In the former, chorisis has been complete but has resulted in one being full-length and with a functioning anther while the other is only half-length with a functioning anther. In the latter, chorisis has not been complete inasmuch as only the anther has been chorised.
- (3) Fig. LII. Divisions 5 and 6 are both sub-divided, consequently we may infer that both of these stamens have undergone some stage of chorisis. In the first column we see that all are full-length, in the third that all have functioning anthers, but the second tells us that chorisis has been only partial in each case. The symbol ½ between 5 and 6 indicates that between these two chorisis has also been partial. Thus we conclude a state of affairs as follows: In position 5.6 (1) there arises a single filament which divides into two at some distance from the base and (2) that each of these again sub-divides and (3) that on the end of each of these four sub-filaments there arises a functioning anther. The others may be worked out in a similar manner but a reference to the diagrams will at once obviate any misrepresentation.

From the foregoing table and illustrations it is evident that further classification is possible but it would be well to point out here certain difficulties which arise. As an example let us consider such a case as (using our original terminology) that in which, in any of the positions (1; 2; 3.4; or 5.6), the stamens are represented thus (1.1.0)(0.0.0), thus  $(\frac{1}{2}.1.1)(\frac{1}{2}.1.1)$  or thus  $(\frac{1}{2}.0.1)(\frac{1}{2}.0.1)$ . Which shall have precedence? If we are to consider these variations as deviations from the usually accepted normal cruciferous flower, then we may safely assume that that flower which has the greatest number of functioning parts in a certain position is less aberrant than one in which any or all of the parts are altogether wanting; while, on the other hand, if in a position in which chorisis normally takes place, we have defective groups like those in cases 2 and 3 cited above, in one of which chorisis has taken place but not in the other, we must consider that group in which chorisis has occurred as being the one less removed from normal. On this basis then the above examples would be placed in the following order with regard to normality:

(1)  $(\frac{1}{2}.1.1)(\frac{1}{2}.1.1)$ ; (2)  $(\frac{1}{2}.0.1)(\frac{1}{2}.0.1)$ ; (3) (1.1.0)(0.0.0). Similarly for any of the others.

Consequently we are now in a position to classify the actual cases under observation.

So far we have considered only those flowers in which there was the typical number of stamens, with their manifold variations in size and structure, but now Biometrika x

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we must classify those in which secondary chorisis has given rise to more than the accepted number.

Let us take stamens 5 and 6 as our basis, i.e. those individuals in which position 5.6 is occupied by more than two stamens.

The relative frequencies of the different types of variation in the andrecium in the 618 specimens so far considered (see Table C) are very interesting. The number 1062 in Table F refers to 1062 flowers in which the andrecium was

TABLE D.

	Number of Variations in		Number of Individuals in	
	Section	Sub- group	Section	Sub- group
Group $\alpha$ .  Whole of the andrecium normal. Fig. I		1		1062
Group b.		^	_	1002
Andræcium variously modified	_			
Sub-group a.		21	_	480
Outer whorl normal (5 and 6 variously modified) Section i.		_		_
Stamens 3 and 4 normal. Figs. II—IX Section ii.	8	_	419	_
Stamen 3 normal, 4 represented thus $(\frac{1}{2} \cdot 1 \cdot 1)$ . Figs. X—XIV Section iii.	5	_	25	
Stamens 3 and 4 thus $\{(1\cdot 0\cdot 1)(1\cdot 0\cdot 1)\}$ . Figs. XV—XVIII Section iv.	4	_	9	_
Stamens 3 and 4 thus $\{(\frac{1}{2}\cdot 1\cdot 1)(\frac{1}{2}\cdot 1\cdot 1)\}$ . Fig. XXII Section v.	1		2	. —
Stamens 3 and 4 replaced by one. Figs. XIX—XXI Sub-group $\beta$ .	3	13	25	54
Outer whorl represented thus $\{(1 \cdot -\cdot 1)(\frac{1}{2} \cdot -\cdot 1)\}$ Section i.		_	_	_
Stamens 3 and 4 normal. Figs. XXIII—XXIX	7	-	42	_
Stamens 3 and 4 thus $\{(1\cdot 1\cdot 1)(\frac{1}{2}\cdot 1\cdot 1)\}$ . Figs. XXX—XXXIV Section iii.	5		11	_
Stamens 3 and 4 thus $\{(\frac{1}{2} \cdot 0 \cdot 1)(0 \cdot 0 \cdot 0)\}$ . Fig. XXXV	1	_	1	_
Sub-group y.				
Stamens 1 and 2 represented thus $\{(\frac{1}{2}, \dots, 1), (\frac{1}{2}, \dots, 1)\}$ Section i.		4	_	16
Stamens 3 and 4 normal, Figs. XXXVI and XXXVII Section ii.	2	-	11	_
Stamens 3 and 4 thus $\{(1\cdot1\cdot1)(\frac{1}{2}\cdot1\cdot1)\}$ . Figs. XXXVIII and XXXIX	2	_	5	_
Sub-group δ.		=		200
Stamen 1 normal, 2 absent	_	5	_	29
Stamens 3 and 4 normal. Figs, XL—XLIII Section ii.	4	_	27	_
Stamen 3 normal, 4 thus $(\frac{1}{2} \cdot 1 \cdot 1)$ . Fig. XLIV	1	_	2	
Sub-group $\epsilon$ .				
Stamen 1 thus $(\frac{1}{2} \cdot -\cdot 1)$ , 2 absent. Figs. XLV—XLVII	_	3		6

TABLE E.

	Numb Variati		Numb Individ	
	Section	Sub- group	Section	Sub- group
Sub-group $\eta$ . Stamens 1 and 2 are normal		9	·	30
Section i. Stamens 3 and 4 are represented by three. Fig. XLVIII	1	_	3	_
Section ii. Stamens 3 and 4 are normal. Figs. XLIX—LI Section iii.	3	_	16	
Stamens 3 and 4 represented thus $\{(1\cdot 1\cdot 1)(\frac{1}{2}\cdot 1\cdot 1)\}$ . Fig. LII Section iv.	1		2	_
Stamens 3 and 4 thus $\{(1\cdot 0\cdot 1)(1\cdot 0\cdot 1)\}$ . Figs. LIII—LV	3		5	_
Stamens 3 and 4 represented by one. Fig. LVI Sub-group $\theta$ .	1	_	4	_
Stamens 1 and 2 thus $\{(\frac{1}{2} \cdot \dots \cdot 1) (\frac{1}{2} \cdot \dots \cdot 1)\}$ . Fig. LVII Sub-group $\kappa$ .		1		. 1
Stamen 1 normal, 2 absent. Fig. LVIII		1	_	2

TABLE F.

Frequencies more than 3 in order of magnitude.

(References have been made to the figures.)

Figure	Frequency	Figure	Frequency	Figure	Frequency
I VIII III IV XX XL XXIII	1062 227 130 38 21 18	XXVIII XXXVI VI XIII XIII XLIX IX	11 9 8 8 8 8 8	XXV VII X XLIII LI XVIII LVI	7 6 5 5 5 4 4

normal. Where variation occurs, the greatest frequency, namely 227, occurs in flowers in which one of the pairs in the inner whorl is replaced by a single stamen while the next highest frequency, namely 130, occurs in those flowers in which partial chorisis has taken place in the inner whorl of the andrœcium. Following this the magnitude of the frequencies diminishes rapidly. The next, namely 38, occurs in flowers in which nearly all the parts of the andrœcium are modified while, near this, is the frequency 21 which exists in flowers having only one stamen in each position. In the next two frequencies, namely 18 and 15, we find that stamens 1 and 2 are involved.

From these raw data we can see that the inner whorl of the andrecium is the whorl most subject to variation and further that this variation is in the direction of a decrease in number.

#### TABLE G.

Class I, Sub-class B: Perianth normal, Gynæcium abnormal (see Table A).

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
3	LIX	1 2 3 4 5 6	1 1 1 1 1 0	1 1 0 0	1 1 1 1 0	1	LX	1 2 3 4 5 6	1 1 1 1 1 1 1 2	- 1 1 1 1	1 1 1 1 1
1	LXII	1 2 3 4 5	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 2 1 1 1 1 1 2 1 1 1 1 1 2 1	1 1 1 1 0 0 1 1 1 0	1 1 1 1 1 1 1 1	2	LXIII	1 2 3 4 5 6	1 1 1 1 1	- 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1

#### Class II: Perianth abnormal.

Variations in the members of the perianth (calyx and corolla) have necessitated the introduction of new symbols in the diagrams. These are shown in the composite diagram Plate I, fig. 10, and are explained on p. 257.

It will be evident from Table H, p. 233, that the same type of variation in the andræcium occurs with different types of variation in the perianth, e.g. in the second and fifth figures no fewer than six different variations in the perianth accompany a single type of variation in the andræcium. Reference to the diagrams in the plates will show what these variations are and will render a detailed explanation unnecessary. The asterisk in Table H under LXXVIII indicates that there has been adhesion between stamen 1 and one of the stamens in position 3.4, in other words between one of the members of the outer whorl and one of the members in the inner whorl.

#### Class III.

The members of this class are characterised by a reduplication of the various organs but without separation into two distinct flowers. There are in all 11 individuals with 10 different types of variation. A word of explanation is necessary with regard to the interpretation of the position of the various stamens

TABLE H.

Class II.

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
í	XC	1 2 3 4 5 6	1 1 1 1 2 0 0	$ \begin{array}{c c}     \hline         & \frac{1}{2} \\         & \frac{1}{2} \\         & 0 \\         & 0 \\         & 0 \\         & 0 \end{array} $	1 1 1 1 0 0	1 33 2 2 2 2 1	LXXXVII LXIV LXVIII LXIX LXX LXXIV	1 2 3 4 5 6	1 1 1 1 1		1 1 1 1 1 1 1	1	LXVI	1 2 3 4 5 6	1 1 1 1 1* 1		1 1 1 1 1 1
6 2 1	LXV LXXII LXXIII	1 2 3 4 5 6	1 1 1 1 1 0	1 1 0 0	1 1 1 1 1 0	2 1 1 31 5 1	XCI LXXI LXXVI LXXVII LXXXI XCII	1 2 3 4 5 6	1 0 1 1 1	0 1 1 1 1	1 0 1 1 1	1	LXXIX LXXX	1 2 3 4 5	1 0 1 1 1 1	0 1 1 1 1 1	1 0 1 1 1 1 1
1	LXXXIII	1 2 3 4 5 6	1 0 1212121212	0 1 1 1 1	1 0 1 1 1	1	LXXXII	1 2 3 4 5 6	1 0 1 1 1 0	0 1 1 0 0	1 0 1 1 1 0	2	LXXXIV	1 2 3 4 5 6	1 1 1 1	0 1 1 1 1	1 0 1 1 1
1	LXXXV	1 2 3 4 5 6	0 0 1 1 1 1 1	1 1 1 1 1	0 0 1 1 1 1	1	LXXV LXXXVI	1 2 3 4 5 6	0 0 1 1 1 1	1 1 1 1 1	0 0 1 1 1 1	1	LXXVIII	1 2 3 4 5 6	1 1 1* 1* 1 0	- 1 1 0 0	1 1 1 1 1 0
3	LXVII	1 2 3 4 5 6	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	 1 1 0 0	1 1 1 1 1 0	6	LXXXIX	1 2 3 4 5 6	1 1 0 1 0		1 1 1 0 1 0	3	LXXXVIII	1 2 3 4 5 6	1 1 1 1	1 1 1 1	1 1 1 1 1

in these flowers. The stamens in the outer whorl are longer than those in the inner whorl. Consequently if these were reduced in length they might easily be mistaken for members of the outer whorl. In all cases of difficulty, however, the crucial test, the point of origin, was applied and the positions assigned to the various members as shown in the diagrams were determined microscopically in this manner. See Table I, p. 234.

SLE I.

Anther				
SisirodO				
Filament	~~ ~~ ~~ ~~ ~~ ~~			
Number of Stamen	H 64 69 4 10	9 1 61	0410,0	H01804 70 €
Yomber of mergaram	XCVI		XCIII	0
Erednency	F		H	
Anther				
Chorisis				
Filament				
Number of Stamen	- 01 co 4 ro	9 1	01 to 4	6
Yo rədmuN mærgaiG	XCIV		CI	
Frequency	-		-	
чэнтик		0		
sisirodO	000	00 00	0 11	
Filament		0		
Number of Stamen	H 01 00 4 10 00 €	-01 to 4	ت 9	L 0122470 D
To rədmuV marzaid	XCIX	XCV		CII
Erequency	П	Н		Т
Anther				
sisirodO				
Filament				
Number of Stamen	L 01 60 4	بر و	7 7	ස 4 හ ර
to redmuK mergeiG	XCVIII			XCVII
Frequency	cs .			П

TABLE J.
Class IV.

rədtaA		0	
sisirodO		0 0 0 0	1 0 0 0 1 1
Filament	H03H03H03H03	0	ユジエウー 〇 1
Number of Stamen	— 61 tb 4 rb cb	L0160450	01 ಬಹಿಸ್ ರಾ
to rədmuN margaid	$\operatorname*{CIV}_{B}$	CVI B	CVIII
тэйлиА			
sisirodO			
Filament			
Number of Stamen	H0182470.0	H 68 68 4 70 90	1618450
to radmuV margaid	CIV	CVI	CVIII
Frequency	-	9	1
Anther			1 - 1 - 0 - 0
sisirodO		100011	10000
Filament			0 0 0
Number of Stamen	10164700	-0124700	H0100400
Number of Diagram	CIIII	CV	CVIII
Anther			
sisirodD			
Filsment			
Number of Stamen	H 61 62 4 70 60	1018459	-01 to 4 to 6
Yormber of Targaram	CIII	QV A	CVII
Frequency	1		6

Class IV.

In this class there are 17 individuals giving six different modes of variation. Reduplication has taken place to such an extent as to give rise to two separate flowers on one pedicel. Each of the flowers was diminutive in size. Two tables are thus necessary for each "flower," A and B: see Table J, p. 235.

Class V.

This class has been formed to include two very aberrant flowers showing two distinct variations. In both cases part of the flower has been replaced by another flower, in one case normal in the other slightly divergent. CIX is one of these in which the original flower is normal except that one of the carpels has been replaced by a small flower (see Table K and diagram, Plate X). CX is the other. In the original flower stamen 1 has been chorised and one of the chorised parts has given origin to a separate flower (see Table K and diagram, Plate X).

TABLE K. Class V.

Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther	Frequency	Number of Diagram	Number of Stamen	Filament	Chorisis	Anther
1	CIX	1 2 3 4 5 6	1 1 1 1 1	- 1 1 1 1	1 1 1 1 1	1	CIX B	1 2 3 4 5 6	1 1 0 1 0	- 0 0 0 0	1 1 0 1 0
1	CX A	1 2 3 4 5 6	1 1 1 1 1 1 1 1	0 0 	1 * 1 1 1 1 1 1 1 1 1 1	1	CX B	1 2 3 4 5 6	1 1 1 1 1 1		1 1 1 1 1 1 1 1 1

The asterisk denotes the position of the origin of the secondary flower.

This concludes our analysis of variations LIX to CX both as to perianth and andreecium, but before proceeding to the statistical part it is desirable that certain peculiarities should be observed and that an understanding be arrived at with regard to the interpretation of these.

In this procedure 44 variations, namely LIX to CII, must be dealt with. When we study the number of parts which occur in the position of individual members of a whorl and then try to draw conclusions as to normality or abnormality of the whorl itself we find the following difficulties.

Let us take the outer whorl of the andrecium as an example.

- (1) If in the position normally occupied by stamen 1 there were two stamens and in the position normally occupied by stamen 2, no stamen occurred, then with regard to the whorl the total number of stamens would be two. Now this is the accepted normal number of stamens in the outer whorl, so that if number alone were considered the inference would legitimately be drawn from the table that the whorl was normal. But this is not so!
- Or (2) If in position number 1, one normal stamen occurred and in position number 2, one functioning stamen, with the filament only half the normal length, occurred, then the number of functioning stamens in the whorl would be two, i.e. the accepted normal number. But again, on the basis of number alone, we should not be able to say whether the whorl as a whole was normal or abnormal.

Now as this state of affairs exists not only in the whorl under consideration but in all the whorls of the flower, we have thought it not only advisable but necessary to emphasise these abnormalities as a safeguard in the interest of systematic statistical treatment.

For this purpose, therefore, small diagrammatic formulæ have been drawn up, and these have been given in conjunction with the diagrams: see Plate I, figs. 11, 12.

We have already defined the positions of the various parts of the andrecium but have hitherto refrained from naming the different constituents of the perianth.

In the cases under consideration, however, it is necessary to do so, and Plate I, fig. 11 illustrates how these are definitely determined.

The two outer sepals are named A and B (see Fig. 11). A corresponds in position to stamens 3.4 and B to stamens 5.6. C and D are the two inner sepals; C corresponds in position to stamen 1 and D to the stamen in position 2. The petals are named A', B', C' and D' and lie respectively between sepals A and C, B and D, A and D, and B and C.

The actual order of all the parts is summed up in Plate I, fig. 12 (1-14).

TABLE L. Class V.

Number of Whorl	Member of Whorl	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency
I	A B	1 1	2	N			1	2	N			1 1	2	N		
II	$C \\ D$	1 1	2	N			1 1	2	N			1	2	N		
III	A' B' C' D'	1 1 1	4	V	LIX	2	1 1 1	4	N	LX	1	1 1 1	4	N	LXI	1
IV	1 2	1 1	2	N			1 1	2	N			1 1	2	N		
V	3.4 5.6	1 2	3	A			2 2	4	A			1 2	3	A		
I	$\frac{A}{B}$	1 1	2	V		_	1 1	2	N			1	2	N		
II	C D	1	2	N			1 1	2	N			1 1	2	N		
III	A' B' C' D'	1 1 1	4	N	LXII	1	1 1 1	4	N	LXIII	2	1 1 1 1	4	.1	LXIV	33
IV	1 2	2 2	4	4			1 1	2	A			1 1	2	N		
V	3.4 5.6	2 4	6	A			3	6	A			2 2	4	N		
I	A B	1 1	2	N		-	1 1	2	N	_		1 1	2	N		
II	C D	1 1	2	N	,		1 1	2	N			1 1	2	N		
III	A' B' C' D'	1 1 1	4	A	LXV	6	1 1 1 1	4	.1	LXVI	1	1 1 1 1	4	A	LXVII	3
IV	$\frac{1}{2}$	1 1	2	N			1	2	V			1 ,	2	N		
V	3.4 5.6	$\frac{2}{1}$	3	A			2 2	4	A			2	3	А		
I	$\frac{A}{B}$	l 1	2	N			1 1	2	N			1 1	2	N		
II	C D	1 1	2	N			1 1	2	N			1	2	N		
III	A' B' C' D'	1 1 1	4	А	LXVIII	2	$\begin{matrix} 1 \\ 0 \\ 1 \\ 1 \end{matrix}$	3	A	LXIX	2	1 1 0 1	3	А	LXX	2
IV	1 2	1	2	N			1	2	N			1 1	2	N		
V	$\begin{array}{c} 3.4 \\ 5.6 \end{array}$	2 2	4	N			2 2	4	N			2 2	4	N		

TABLE L—(continued).

Number of Whorl	Member of Whorl	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency
I	$\frac{A}{B}$	1 1	2	N			1	2	Λ			1 1	2	N		
II	D	1 1	2	N			1 1	2	N			1 1	2	N		1
III	A' B' C' D'	$\begin{array}{c} 1\\1\\1\\0\end{array}$	3	A	LXXI	1	1 1 0 1	3	A	LXXII	2	1 1 0 0	2	A	LXXIII	1
IV	1 2	$\frac{1}{0}$	1	A			1 1	2	N			1	2	N		
V	3.4 5.6	2 2	4	N			$\frac{2}{1}$	3	A			$\frac{1}{2}$	3	A		1 1
I	A B	1	2	N			1 1	2	N			1	2	A		
II	D	1 1	2	N			1 1	2	N			1	2	A		
III	A' B' C' D'	0 0 0 1	1	A	LXXIV	1	$\begin{array}{c} 0 \\ 0 \\ 2 \\ 3 \end{array}$	5	A	LXXV	1	1 0 0	2	A	LXXVI	1
IV	$\frac{1}{2}$	1	2	N			0	0	A			$\frac{1}{0}$	1	A		
V	3.4 5.6	2 2	4	N			3 2	5	A			2 2	4	N		
I	$\stackrel{A}{B}$	1 0	1	A			1 0	1	A			1 0	1	A		
II	$\begin{array}{c c} C \\ D \end{array}$	1	2	N	I		1	2	N			1 1	2	N		
III	A' $B'$ $C'$ $D'$	$\begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}$	3	A	LXXVII	31	1 0 1	3	А	LXXVIII	1	$\begin{array}{c} 1 \\ 0 \\ 1 \\ 1 \end{array}$	3	A	LXXIX	1
IV	$\frac{1}{2}$	1 0	1	A			1	2	N			1	1	A		
V	3.4 5.6	2 2	4	N			2	3	A			3 2	5	A		
I	$A \\ B$	1 0	1	A			1 0	1	A			1 0	1	A		
II	$D = \begin{bmatrix} C \\ D \end{bmatrix}$	1	2	N			1	2	N			1	2	N		
III	A' $B'$ $C'$ $D'$	1 0 1	3	A	LXXX	1	0 0 1 1	2	A	LXXXI	5	0 1 0 1	2	A	LXXXII	1
IV	$\frac{1}{2}$	1	1	A.			1 0	1	A			1 0	1	A		
V	3.4 5.6	3 2	5	A			2 2	4	N			2 1	3	A		

TABLE L—(continued).

Number of Whorl	Member of Whorl	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency
į I	$\frac{A}{B}$	1 0	1	A			1 0	1	A			2 0	2	A		
II	C D	. 1	2	N			1 1	2	N			1	2	N		
III	A' $B'$ $C'$ $D'$	0 0 0 0	0	A	LXXXIII	1	0 0 0 0	0	A	LXXXIV	2	1 1 1 1	4	N	LXXXV	1
IV	1 2	1 0	1	A	4		$\begin{array}{c} 0 \\ 1 \\ 0 \end{array}$	i	A	Г		0 0	. 0	A		
V	3.4 5.6	2 2	4	A			2 2	4	N			2 3	5	A		
I	$\frac{A}{B}$	1	2	N			1	2	N			1 1	2	N		
II	D = D	0	0	A			1 1	2	N			1 1	2	N		
III	A' $B'$ $C'$ $D'$	1 1 0 0	2	A	LXXXVI	1	1 1 1	4	A	LXXXVII	1	0 0 1 1	2	A	LXXXVIII	3
IV	$\frac{1}{2}$	0	0	A			1	2	N	1		1 1	2	A	3	
V	3.4 5.6	3 2	5	A			2 2	4	N			2 2	4	N		
I	$A \\ B$	1 0	1	A			1 0	1	A			0 0	0	A		
II	D	1 1	2	N			1	2	N	-		1 1	2	N		
III	$\begin{array}{c}A'\\B'\\C'\\D'\end{array}$	0 0 1 1	2	A	LXXXIX	6	$\begin{array}{c} 1 \\ 0 \\ 2 \\ 2 \end{array}$	5	A	XC	1	0 0 0 1	1	A	XCI	2
IV	1 2	$egin{array}{ccc} 1 & , \\ 1 & \end{array}$	2	N			1 2	3	A			1 0	1	A		
V	3.4 5.6	1 1	2	A			0	1	A			2 2	4	N		
I	$\frac{A}{B}$	1 1	2	A			1 2	3	A			1 2	3	A		
II	D = D	1 0	1	A			1	2	N	,		1	2	N		
111	A' B' C' D'	1 1 1 0	3	A	XCII	1	1 1 2 1	5	A	XCIII	1	1 1 2 1	5	A	XCIV	1
IV	$\frac{1}{2}$	$\frac{1}{0}$	1	A			2 1	3	A			$\frac{2}{2}$	4	A		
v	3.4 5.6	2 2	4	N			2 3	5	A			5 5	10	A		

TABLE L—(continued).

Number of Whorl	Member of Whorl	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency
I	A B	1 2	3	A			2 2	4	A			2 2	4	A		
II	D	1 1	2	N	,		1 1	2	N			1 1	2	N		
111	A' B' C' D'	$\begin{array}{c} 1 \\ 1 \\ 2 \\ 1 \end{array}$	5	A	XCV	1	$\begin{bmatrix} 1 \\ 0 \\ 2 \\ 2 \end{bmatrix}$	5	$\Lambda$	XCVI	1	2 2 1 1	6	A	XCVII	1
IV	1 2	1 0	1	A			$\frac{2}{2}$	4	A			$\frac{2}{2}$	4	A		
V	3.4 5.6	5 3	8	А			4 5	9	A			4	8	A		
I	A B	1 2	3	A			$\frac{1}{2}$	3	A			1	2	N		
II	$C \\ D$	2 2	4	A			$\frac{2}{2}$	4	A			2 2	4	A		
III	A' B' C' D'	1 2 1 1	5	A	XCVIII	2	2 2 1 1	6	A	XCIX	1	1 2 2 1	6	A	С	1
IV	1 2	2 2	4	A			1	2	N			1 1	2	N		
v	3.4 5.6	7	14	A			5 3	8	A			3 3	6	A		

Number of Whorl	Member of Whorl	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency	Number in each position	Members in Whorl	Whorl, Normal or Abnormal	Number of Diagram	Frequency
I	$\stackrel{A}{B}$	1 1	2	N			1 1	2	N		
II	$egin{array}{c} C \ D \end{array}$	2 2	4	A				4	A		
III	A B C D A' B' C' D'	1 2 2 1	6	A	CI	1	2 2 0 0 0 0	0	A	CII	1
IV	$\frac{1}{2}$	$\frac{2}{2}$	4	A			$\begin{array}{c} 1 \\ 2 \\ 3 \\ 2 \end{array}$	3	A		
V	3.4 5.6	4 4	8	A			3 2	5	A		

#### IV. STATISTICAL.

The analysis which we have given of 1813 flowers is sufficient to show that the idea of a definite fixed number of sepals in the calyx, of petals in the corolla, of stamens in the andrecium or of carpels in the gynæcium of cruciferous plants is not upheld by an examination of a large number of flowers of this species. In less than 1 per cent. of the flowers examined there was an increase\* or decrease in the number of sepals in the calyx; in less than 1 per cent. there was also an increase or decrease in the number of petals in the corolla, but in 2 per cent. there was an increase in the number of stamens in the andrecium, while in 22 per cent. there was a decrease in the number.

Since then the number of sepals, petals and stamens is not absolutely fixed for any of the organs it becomes necessary now to consider whether the number of members in one organ is related to the number in the others.

As has already been pointed out we have not only to consider organs as a whole, but, in the case of the calyx and the andrecium, the constituents of these organs, owing to the fact that these organs are each divided into two separate whorls which are inserted at different levels and are placed in directions at right angles to one another.

Further, a special study has been made of the various positions in andrœcium to ascertain to what extent bilateral symmetry may be regarded as an inherent character of the flower under consideration.

By this means also it seems that some definite information might be obtained with regard to the perplexing and, at present, hypothetical theory of chorisis, the reasons for the existence of which have been summarised on p. 219.

The statistical part has been divided into two sections:

- (1) a study of the Means and Standard Deviations, and
- (2) a study of the Correlation Coefficients.
- 1. Study of the Means and Standard Deviations.

Although it is obvious from the analysis of the data under consideration that the numbers given for the botanical floral formula, namely, Calyx—4, Corolla—4, Stamens—6 and Gynæcium—2, are the nearest integers, it is not at all certain from a mere inspection of the tables whether the actual means deviate from this number in the direction of excess or deficiency.

<sup>\*</sup> Where chorisis of a sepal or petal has resulted in two or more distinct individuals we have regarded each of these as a distinct sepal or petal in recording the numbers. This method is *natural* however inasmuch as it is the only means by which we may possibly trace reduplication of parts.

Consequently the mean and standard deviation for each of the organs and its constituents have been calculated and these are given in the following table:

TABLE M.

Means and Standard Deviations of the Number of the Organs and their Constituents.

Organ	Constituent	Member	Mean Number	Standard Deviation	Coefficient of Variation
Calyx		_	3.9796	.2553	6.415
77	Outer whorl	_	1.9757	.1979	10.020
11	Inner whorl	_	2.0039	.1304	6.507
Corolla	_		3.9520	.3523	8.914
Andræcium			5.8092	.7567	13.025
,,	Outer whorl	_	1.9570	2704	13.817
"	_	Stamen 1	.9840	.1602	16.280
22		Stamen 2	.9713	1915	19.715
52	Inner whorl		3.8577	·6588	17.077
22		Stamens 3.4	1.9950	.2728	13.674
"		Stamens 5.6	1.8627	.4863	26.107

(1) The most obvious result which is revealed by these constants is the fact that in *all* cases (except the inner whorl of calyx) the actual mean of the organs is less than the recognised typical number, thus:

The mean number for the cally is 3.979 instead of 4.

The mean number for the corolla is 3.952 instead of 4.

The mean number for the andrecium is 5.809 instead of 6.

(2) The inner whorl of the calyx shows the smallest departure from the accepted typical number, namely, 2.004 instead of 2.

Let us, however, test how far the differences in the character of the analogous parts are significant by ascertaining the Probable Error of the difference of the means of the characters.

TABLE N (1).

# I. Constituents of the Calyx.

Constituent	Mean Number	Standard Deviation
Outer whorl	1·9757	1979
Inner whorl	2·0039	1304

The difference here is D=02813 and the probable error of the difference  $E_{D_m}=0037$ ; thus the value  $\frac{D}{E_{D_m}}=7.6$ . The difference is therefore clearly significant.

It is worthy of notice that the outer whorl of the calyx is more variable than the inner whorl and that it possesses on an average fewer sepals.

## TABLE N(2).

# II. Members of the Outer Whorl of the Andrecium.

Member	Mean Number	Standard Deviation
Position 1	·9840	·1602
Position 2	·9713	·1915

The difference here is D=01268 and  $E_{D_m}=00391$ ; the value  $\frac{D}{E_{D_m}}=3\cdot 2$ .

Thus when the two positions of the outer whorl of the andrecium are taken into consideration, a probably significant difference is found between the means of the distribution of the parts of this whorl. Now in position number 1 there is a greater approach to the accepted type owing to the fact that when the component of one of the positions of the outer whorl was found to depart from the accepted type, the other position was selected as the starting point for the orientation of the flower and was called position number 1. It is all the more noteworthy that the deviation for position 2 is not in the direction of greater but of lesser frequency and the variability of position 2 is greater. We have thus again a reduction in the value of the type with greater variability.

# TABLE N (3).

# III. Members of the Inner Whorl of the Andræcium.

Member	Mean Number	Standard Deviation
Position 3.4	1·9950	·2728
Position 5.6	1·8627	·4863

Here the ratio  $\frac{m_1 - m_2}{\sum_{(m_1 - m_2)}}$  is nearly 15 and therefore there is quite a significant difference between the means of the distributions of the two members of the inner whorl of the andrecium. In both cases the tendency is towards a suppression of functioning stamens rather than an increase, together with greater variability in the case where the reduction from the accepted type is more marked.

This difference in variability is, in the main, real and is not due to the arbitrary selection of the 3.4 position. This will be evident from a study of Table XIX. It will there be seen that there were 1754 cases where two stamens occurred in

one of the positions of the inner whorl of the andrœcium. This is the number in the accepted type, and thus there is no variability. What is the nature of the distribution of the stamens in the other position (Table XVIII)? It is as follows:

1	2	3	4	
287	1436	, 26	5	1754

The mean for this array is 1.8569 stamens, with a variability of 4116. Thus when there is no variability in one position of the inner whorl of the andrecium there is a large variability in the other position.

Similarly we find the following distribution for position 2 in the outer whorl of the andrecium when position 1 is of the accepted type, i.e. shows no variability.

0	1	2	
57	1708	1	1766

The mean for this array is 9683 with a variability of 1784. Again therefore, when there is no variability in position 1, there is a reduction of type in position 2 with great variability.

# 2. Study of the Correlation Coefficients.

For the purposes of this study a number of correlation tables have been prepared and as the results of these will have to be considered under different groupings it seems advisable to tabulate them, and insert them consecutively. The system which has been adopted to facilitate reference is to commence with the outer whorl of the calyx and consider all *its* relations with the other whorls of the flower passing from the outside inwards; following this comes the inner whorl of the calyx and *its* relations with the other constituents of the flower from the outside inwards and so on.

The following table shows the characters studied and the correlation coefficients found.

In order to make the comparison of the various correlations as complete as possible it will be necessary to consider each constituent or organ with all the other constituents or organs and to avoid overlapping as far as possible. The most natural method would be to commence either with the outermost constituent, namely, the outer whorl of the calyx, or with the innermost constituent, namely, the inner whorl of the andrecium. For reasons of a morphological character, which will be seen later, the inner whorl of the andrecium has been chosen as the starting point.

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TABLE O.

Correlation Coefficients between the Number of Various Organs and their Constituents.

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# (a) The inner whorl of the andrecium.

From the standpoint of the systematic botanist the most anomalous constituent of the cruciferous flower is the inner whorl of the andrœcium, inasmuch as in each of the positions where one stamen would naturally be expected, the presence of two is regarded as typical. It has been explained in a previous section that botanists now usually regard this anomaly as having arisen by collateral chorisis from what was originally a single stamen in ancestral forms. For the sake of conciseness and in order to avoid unnecessary repetition the following abbreviations have been used in Tables P—X.

O. W. Ca. = Outer whorl of the calyx.

I. W. Ca. = Inner whorl of the calyx.

Ca. = Calyx. Co. = Corolla.

O. W. A. = Outer whorl of the andrecium.

I. W. A. = Inner whorl of the andrecium.

A. = Andræcium.

The following Table, P, gives the correlation coefficients between the I.W. A. and the other constituents or organs of the flower in order of position.

TABLE P.

I. W. A. and the other Constituents,

Constituent or Organ	Table	Correlation
O. W. Ca	IV	.2613
I. W. Ca	VIII	·3905
Ca	XII	.4014
Co	XV	.1773
O. W. A	XVII	.1984

The highest correlation between the inner whorl of the andrœcium and the other constituents or organs is that with the calyx; next in order come the inner whorl of the calyx, the outer whorl of the andrœcium, and lastly the corolla. In other words, we should be better able to predict the number of stamens in the inner whorl of the andrœcium from the number of members in the calyx than from the number of members in any other constituent or organ.

# (b) Relations between the organs themselves.

Having thus discussed the inner whorl of the andrecium with the other organs and constituents it might lead to some useful result if we proceed to determine the "organic correlation" existing between the various organs themselves. In this connection we have to consider the calyx, the corolla and the andrecium, and for this purpose the correlation Tables X, XIII and XVI have been prepared. The character which has been selected for this study is the number of members in each organ.

The following Table (Q) shows the results obtained:

TABLE Q.

Correlation Coefficients between

Ca. and Co. Ca. and A.	 *6926 *5721
Co. and A.	 3174

(1) The calyx and corolla are much more highly correlated to one another than is either of these with the andrœcium. In other words, the two protective organs of the perianth are more highly correlated to one another than is either protective organ with the male reproductive organ. It is further evident that (2) the calyx is much more highly correlated to both the corolla and the andrœcium than are the two last named to one another. From (1) it may be concluded that, on an average,

an increase or decrease from the accepted typical number, namely four, of petals in the corolla is accompanied by an increase or decrease in the number of sepals in the calyx; while from (2) an increase or decrease in the number of stamens in the andræcium will be accompanied, on an average, by a greater increase or decrease in the number of sepals than in the number of petals.

(c) Relations between the constituents of organs.

The constituents of (1) the calyx and (2) the andrecium will now be considered.

- (1) Calyx. The outer and inner whorls of this organ are inserted at different levels and have a decussate arrangement, so that, although the organ as a whole is protective in function, the two whorls actually help to enclose the flower at right angles to one another. The correlation between these two whorls is an extremely low one, namely, '1957 (Table I), in other words, an increase or decrease in the number of sepals in either of the whorls of the calyx is associated only in a very small degree with an increase or decrease in the number of sepals in the other whorl. Or again it may be expressed thus, the two whorls of the calyx vary to a great extent independently of one another. This statement should be taken in conjunction with that made on p. 244 with regard to their Means and Variabilities and should also be borne in mind when the correlation between these two constituents and the other parts of the flower are discussed below (see Tables R and S).
- (2) Andræcium. This organ is also composed of two whorls, an outer and an inner inserted at different levels. Its function is of course reproductive. The correlation between the two constituents is very low, namely, 1984 (see Table XVII), and is almost the same as that between the two whorls of the calyx. The inner whorl of the andræcium shows greater variability than the outer whorl and tends to vary independently of this latter constituent, just as in the case of the two whorls of the calyx.

Having thus considered the organs per se, let us now compare the correlations between each individual constituent or organ and all the other constituents or

TABLE R.

# (d) Correlation Coefficients between the Outer Whorl of the Calyx and

2nd Component	Table	r.
I. W. Ca Co O. W. A I. W. A A	I III IV V	·1957 ·7275 ·5886 ·2613 ·4371

organs. For this purpose it will be necessary to tabulate the results in series and consequently it might be well to start with the outermost constituent of the flower, namely, the outer whorl of the calyx, and tabulate the correlation coefficients passing inwards to the andrecium. The inner whorl of the calyx will next be taken in relation to the other constituents and so on.

From the above table it will be seen that the outer whorl of the calyx is most highly correlated with the corolla; it is also highly correlated with the outer whorl of the andrecium but much less so with the inner whorl of the andrecium.

TABLE S.

# (e) Correlation Coefficients between the Inner Whorl of the Calyx and

2nd Component	Table	r.
Co	VI	·2476
O. W. A	VII	·3229
I. W. A	VIII	·3905
A	IX	·4592

The low correlation between the inner whorl of the calyx and the corolla is due to the close adherence of the former to type, that is, there is very small variability.

TABLE T.

# (f) Correlation Coefficients between the Calyx and

2nd Component	Table	r.
Co	X	·6926
O. W. A	XI	·6245
I. W. A	XII	·4014
A	XIII	·5721

There is a higher degree of correlation between the two organs of the perianth than between the calyx and the andrœcium. The high correlation between the calyx and the outer whorl of the andrœcium is mainly due to the high value obtained for the correlation between the outer whorl of the calyx and the outer whorl of the andrœcium.

TABLE U.

# (g) Correlation Coefficients between the Corolla and

2nd Component	Table	r.
O. W. A	XIV	·4762
I. W. A	XV	·1773
A	XVI	·3174

The corolla is much more highly correlated with the outer whorl than with the inner whorl of the andrecium, and the correlation between the corolla and the andrecium as a whole is not very great.

A comparison of Tables T and U shows that there is a much greater correlation between the calyx and the andreceium and its two whorls, than between the corolla and the same constituents.

So far we have considered the relationships between the different parts of the flower from the outside inwards, but when we examine these relationships, taking the inner whorls as our starting point, some new aspects of the problem become manifest and, as these have been of great value in the interpretation of the results, it has been considered advisable to tabulate them thus:

#### TABLE V.

(h) Correlation Coefficients between the Inner Whorl
of the Andrecium and

2nd Component	Table	r.
Ca I. W. Ca O. W. Ca O. W. A Co	XII VIII IV XVII XV	·4014 ·3905 ·2613 ·1984 ·1773

#### TABLE W.

(i) Correlation Coefficients between the Outer Whorl of the Andræcium and

2nd Component	Table	r.
Ca	XI	*6245
O. W. Ca	III	*5886
Co	XIV	*4762
I. W. Ca	VII	*3229

A comparison of Tables V and W shows that the correlations between the outer whorl of the andrœcium and the other components are higher than for the inner whorl of the andrœcium, except in the case of the inner whorl of the calyx.

TABLE X.

# (j) Correlation Coefficients between the Andræcium and

2nd Component	Table	r.
Ca	XIII	.5721
I. W. Ca	IX	.4592
O. W. Ca	V	.4371
Co	XVI	.3174

This table shows that when the andrecium is considered as a whole it is most highly correlated with the calyx and least correlated with the corolla.

#### V. Morphological Significance of the Statistical Results.

It is quite clear from the tabulated results that there is a definite departure from the usually accepted cruciferous structure in a very large number of the flowers of *Lepidium Draba* which have been examined for this study. This does not obtain merely in any one organ or constituent but in *all* the organs and constituents, although not to the same degree in each.

The statistical results will now be examined from the standpoint of the botanist in order (a) to note their morphological or genetic significance and (b) in order to see whether these figures throw any light on the evolution of this cruciferous plant.

It is almost axiomatic to state that the "purpose" of a flower is a purely reproductive one and that therefore its existence is justified only in so far as it serves to reproduce its kind. But not all the parts of a flower are solely reproductive in function. Each individual consists of two parts, (1) Reproductive, (2) Protective. (1) The reproductive organs are the gynæcium ( $\mathcal{C}$ ) and the andræcium ( $\mathcal{C}$ ), while (2) The protective organs (perianth) are the corolla and the calyx.

One of the organs of the perianth, namely the corolla, is still further specialised. The calyx consists of four sepals, green in colour, whose sole function is to protect the flower when in the bud, and in many cases these are reflexed immediately after the flower has opened up, and are of no further importance to it. On the other hand the petals though essentially sepal-like in structure, in this as in the great majority of flowers, are not green but of some other colour. In the species under consideration they are white. Now although the petals are of great importance in protecting the reproductive organs while in the bud their utility does not cease

when the flower opens but, along with small nectaries at the base of the stamens, serve as an attraction for insects whose visits are essential for cross-fertilisation.

The reproductive organs of what is regarded as the typical cruciferous flower consist of (1) the gynæcium which is composed of two carpels and (2) the andræcium which is composed of six stamens. The stamens are delicate structures and do not hold an isolated position in the flower. When in the bud and immature they are subject to external influences, for example, (1) they might be shrivelled up by the heat of the sun, (2) they might be blasted by rain or wind or (3) they might be attacked by herbivorous insects, so that the protective perianth plays an important part in flower economics. Now what does an increase in the number of stamens imply? It is obvious that if the number of stamens is increased the total volume occupied by the reproductive organs is increased and consequently a tax is put upon the protective organs if they are to fulfill their function adequately. If the perianth does not respond to this tax from space considerations, the reproductive organs stand a small chance of ever fulfilling their function, so that one would naturally expect that variation of some kind in the perianth would follow variation in the reproductive organs.

Another important point which must never be lost sight of when interpreting the statistical results is the symmetry of the cruciferous flower. The calyx consists of two whorls each with two sepals; the corolla of one whorl of four petals and the andrecium of two whorls of stamens, the outer having two members and the inner four members (see Plate I, fig. 7). Consequently a cruciferous flower is bilaterally symmetrical only on that vertical plane which passes through the division wall of the carpels, between each of the pairs of stamens in the inner whorl, between two petals on either side and through the middle of the outer pair of sepals. This plane may be referred to as the "plane of symmetrical division." Owing to the fact that the corolla consists of only one whorl, the outer whorl of the calyx corresponds in position to the inner whorl of the andrecium, and the inner whorl of the calyx to the outer whorl of the andrecium.

From a study of the Means and Standard Deviations of the various organs and constituents we arrive at the following conclusions:

- Calyx. (1) The greatest approach to constancy in number in the whole flower is in the inner whorl of the calyx.
  - (2) There is a significant difference between the means of the two whorls.
- (3) There is much greater variability in the outer than in the inner whorl of the calyx and on an average it possesses fewer sepals.
- (4) There is a tendency towards a reduction from type in the number of sepals in the calyx.
- Corolla. (5) There is a tendency towards a reduction from the accepted typical number in the number of petals in the corolla.

Andrecium. (6) There is a significant difference between the means of the distributions of

- (a) the members of the two whorls of the andrecium,
- (b) the members of the two positions in the inner whorl,
- and (c) the members of the two positions in the outer whorl.
- (7) From whatever axis we view the andrecium as an organ it is distinctly asymmetrical in the distribution of its functioning stamens.
- (8) There is much greater variability in the inner whorl than in the outer whorl of the andrecium.
- (9) In both positions in the inner whorl of the andrecium there is a tendency towards a reduction from the accepted typical number of stamens and in the position where this is most marked there is the greatest variability.

The interpretation of these results is not at first sight very evident.

Why should there be a tendency towards a reduction in the number of members in the different organs of the flower and why should this tendency be most marked in the inner whorl of the andrœcium? As has already been pointed out all the flowers examined were taken from a single plant which gave rise to new stems by means of buds on the roots. May this tendency to reduction in the parts of the flower whose function is sexual reproduction not be an expression of a tendency towards an elimination of sexual in favour of vegetative reproduction? Another phenomenon which lends support to this hypothesis is the fact that in this plant the percentage of "pods" which attain maturity is extremely small.

Whether there is or is not a tendency towards vegetative reproduction, may we not also have here a harking back towards an ancestral form in which the number was less than the at present accepted typical number? In fact one would expect that if the present constitution of the inner whorl of the andrœcium had been most recent in development, reversion would first take place in it, and conversely one might reasonably conclude that since this whorl shows greatest variability, and most marked tendency to reduction in the number of members, it is more than probable that its present constitution was arrived at by an increase in number from a more primitive type.

Let us now examine the deductions made from a study of the correlation coefficients and see if they have any morphological interpretation.

- (1) The calyx and corolla are more highly correlated with one another than is either of these with the andreecium.
- (2) The calyx is more highly correlated with the andrecium than is the corolla. In other words, the two protective parts are more intimately associated in increase or decrease with one another than is either of these with the male reproductive organs, and further the calyx which is solely protective in function is more

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intimately correlated with the male reproductive organs than is the corolla which serves as an attraction for insects as well as a protective covering of the bud.

- (3) The two whorls of the calyx are not highly correlated, i.e. they vary independently of one another.
- (4) The two whorls of the andreeium also are not highly correlated. Morphologically this means that when there are two constituents in one organ, each having the same function, they may vary independently of one another, so that although an increase or decrease in the number in either may be correlated with an increase or decrease in the number in any other constituent of the flower, the same does not hold true with regard to the two constituents.
- (5) The outer whorl of the calyx is most highly correlated with the corolla, next with the outer whorl of the andrœcium and lastly with the inner whorl of the andrœcium. The reason why the outer whorl of the calyx is more highly correlated with the outer whorl than with the inner whorl of the andrœcium is not at first sight very evident, but may be explained on the basis of its protective power. The members of the outer whorl of the andrœcium lie in a plane parallel to that of the outer whorl of the calyx, and are much more widely separated in this plane than are the members of the inner whorl of the andrœcium. Consequently any increase in the number of stamens in the outer whorl would involve a much greater increase in volume within the flower than a corresponding increase in the number of stamens in the inner whorl. Thus we are not surprised to find that such an increase in the outer whorl of the andrœcium is more intimately associated with an increase in the outer whorl of the calyx than a corresponding increase in the inner whorl of the andrœcium would be.
- (6) There is very low variability in the inner whorl of the calyx and it is almost equally correlated to the two whorls of the andrecium. The morphological explanation of these facts follows as a corollary to that given above.
- (7) The cally is much more highly correlated with the andrecium as a whole and with its two whorls than is the corolla.

As we have already said the cally is the predominantly protective organ and consequently this higher correlation has a physical basis. The corolla being partly attractive does not enter so closely into space economics.

(8) The outer whorl of the andrecium is more highly correlated with the other components of the flower than is the inner whorl of the andrecium. This again follows on the basis of space considerations. Any increase in the number of members in the inner whorl of the andrecium does not involve so radical a change in the *volume* of the flower as does a corresponding increase in the outer whorl of the andrecium.

#### VI. VARIATION IN THE GYNÆCIUM.

So far we have not considered the gynæcium on account of the small number of variations which occur in that organ and from the fact that these do not lend themselves to statistical treatment.

The gynæcium consists typically of two carpels which are flattened in a vertical plane parallel to those containing the pairs of stamens in the inner whorl of the andrœcium. The thin partition wall separating the two carpels therefore stands at right angles to this plane.

Now when we examine the different types of variations in the structure and number of the carpels we find the following: (1) a single carpel, (2) two carpels (typical), (3) three carpels, (4) four carpels, (5) two sets of two carpels within a single perianth, (6) two sets of two carpels within separate perianths but on one pedicel.

Let us now proceed to examine each of these in some detail.

(1) The gynæcium consists of a single carpel (see Figs. LXXXVII—XCII).

In all these cases, except LXXXVII, as will be at once seen by reference to the figures, the suppression of a carpel is accompanied by the suppression of some of the members of nearly all the other organs thus:

In LXXXVIII two petals are absent and one stamen is aborted.

In LXXXIX one sepal, two petals and two stamens are absent.

In XC, XCI and XCII all the organs are deficient in members.

A noteworthy phenomenon in this respect also is that the suppression of members which accompanies the suppression of a carpel is usually in the vertical plane which passes through the plane of separation of the carpels.

(2) The gynacium consists of two carpels.

This is the accepted typical structure and the statistical study deals with these in detail.

(3) The gynacium consists of three carpels (see Figs. XCIII and CII).

When three carpels occur in the gynæcium they are never found co-laterally, i.e. the additional carpel is never found with its origin at the side of a carpel, but always arising from the plane of separation, which is in the plane of greatest variability.

(4) The gynæcium consists of four carpels (see Fig. CI).

Just as in the previous case the increase in the number of carpels takes place in the plane of separation of the carpels—one on either side, so that a cruciate structure is found. A reference to Fig. CI will make this clear. In both of these groups it will be evident that an increase in the female reproductive organs is

associated not only with an increase in the male reproductive organs but also in an increase in the protective organs or perianth.

(5) The gynacium consists of two sets of carpels within a single perianth.

This is rather an anomalous group but is extremely interesting inasmuch as it contains a series of annectant forms linking group 2 to group 6. What we actually have here is a complete reduplication of the reproductive organs encased within a single series of protective organs. In some of the flowers examined with this structure it was rather difficult to determine the orientation owing to a torsion of the thalamus, but in the types figured on Plates IX and X (Fig. XCIV and Figs. XCV et seq.) the mode of origin of these is quite evident. Several important observations on these forms may be stated.

- (a) There are really two complete sets of reproductive organs and in one case (see Fig. XCVII) each of these is of the typical cruciferous structure.
- (b) Increase in the number of the reproductive organs is accompanied by an increase in the number of members in the protective organs.
- (c) The increase in the number of members of the reproductive organs is for the most part in the plane of division of the carpels, in other words, in the outer whorl of the calyx and its associated petals.
- (d) This is also the plane along which the separation of the reproductive organs has taken place.
- (e) This plane is the one which we have already shown in the statistical part to be the plane of greatest variability.
- (6) The gynecium consists of two sets of two carpels within separate perianths but on one pedicel.

In this group we reach the limit of variability in the material examined. In place of a single flower consisting of calyx, corolla, andrecium and gynæcium we actually find two complete sets of all these organs, on one pedicel (see Figs. CIII— CVIII), while in one case (Fig. CIII) each of the two flowers has the typical cruciferous structure, so that were each of these separately examined it would undoubtedly be regarded as a normal flower. Yet we must bear in mind that, botanically considered, one flower and one flower only arises from a pedicel. Were this, therefore, an isolated example, and if no annectant forms existed, the departure might well be regarded as a "mutation," but a consideration of the numerous variations which we have already considered, taken in conjunction with group 5, only serves to emphasise the fact that "the vertical plane which passes through the partition wall of the two carpels and consequently separates the individuals of the pairs of stamens in the inner whorl and passes through the centres of the sepals of the outer whorl of the calyx is a plane along which this flower is in a state of flux and is the plane in which it is probable that the flower has changed, and is still changing, from some quite different ancestral form."

#### VII. SUGGESTIONS FOR FUTURE STUDIES IN THIS PLANT.

It must be very obvious to anyone who has perused this paper that the results which might be obtained from a study of this plant are by no means exhausted. An attempt, however, has been made to interpret the variability in its flowers, both from a morphological and an evolutionary standpoint. Studies of a different nature might be undertaken in order to test the results obtained, e.g.:

- (1) What is the degree of fertility in the flowers of this plant? For this purpose it would be necessary to find the percentage of flowers which produce fertile seed.
  - (2) What are the variants, if any, which are associated with infertility?
- (3) What are the characters of the flowers which are produced from the seeds of the different variants? If seeds selected from the different variants were grown separately and self-fertilised, one could trace the variations in the flowers of the next generation and see to what extent the different variations were transmitted. This study is capable of much elaboration and is one which would be fraught with great possibilities. It seems to involve a satisfactory method of determining how far these variations are concerned in plant economics, and also to what extent they have been instrumental in the evolution of the Order Cruciferæ.

## EXPLANATION OF FIGURES 8, 9 AND 10. PLATE I.

#### FIGURE 8.

- (a) Typical stamen (outer whorl).
- (b) Stamen with half-length filament and complete anther (outer whorl).
- (c) Typical stamen (inner whorl).
- (d) Non-chorised stamen with two complete anthers (inner whorl).
- (e) Stamen of inner whorl with two complete authors but only chorised in the upper half.

#### FIGURE 9.

- (a) Aborted stamen of outer whorl, i.e. filament with no anther.
- (b) Absence of stamen in outer whorl.
- (c) Full-length filament in inner whorl with no anther.
- (d) Half-length filament in inner whorl with complete anther.
- (e) Half-length filament in inner whorl with no anther.
- (f) Non-chorised stamen in inner whorl with half-length filament but with two complete anthers.

#### FIGURE 10.

- (a) Normal sepal.
- (b) Sepal divided almost to the very base.
- (c) Sepal completely divided into two distinct sepals.
- (d) Sepal absent.
- (e) Normal petal.
- (f) Petal divided almost to the very base.
- (g) Aborted petal.
- (h) Petal absent.

Inner Whorl of Andræcium.

TABLE I.

Outer Whorl of Calyx. Number of Sepals.

Calyx. pals.		0	1	.2	3	4	Totals
Whorl of	0 1 2 3 4	_ _ 2 _ _	2 48 —	1 1748 — 3	3 - 3	2	1 3 1803 0 6
Inner Nun	Totals	2	50	1753	6	2	1813

# TABLE III.

Outer Whorl of Calyx. Number of Sepals.

of ens.		0	1	2	3	4	Totals
Outer Whorl of Andræcium. Number of Stamens.	0 1 2 3 4		- 42 7 1	5 40 1705 1 2	1 1 1 3	_ _ _ 2	5 85 1713 3 7
Nur	Totals	2	50	1753	6	2	1813

## TABLE V.

Outer Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals
Number of Stamens.	4 5 6 7 8 9 10 12 13 14 18	2	8 40 2 —	30 325 1365 19 12 — 1 1	1 1 1 - 1 2		38 367 1367 19 13 1 2 2 1
	Totals	2	50	1753	6	2	1813

Andræcium.

## TABLE II.

Outer Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals
Corolla. Number of Petals.	0 1 2 3 4 5	2	3 	1 6 8 1734 1 2			4 3 18 42 1734 8 4
	Totals	2	50	1753	6	2	1813

# TABLE IV.

Outer Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals
Number of Stamens.	1 2 3 4 5 6 8 9 10 14		1 6 2 39 2 — —	24 292 1399 25 12 1 —			1 30 294 1440 28 12 4 1 1
	Totals	2	50	1753	6	2	1813

## TABLE VI.

Inner Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals
Corolla. Number of Petals.	0 1 2 3 4 5 6		2 - 1	$ \begin{array}{c c} 1 & 3 \\ 17 & 41 \\ 1734 & 6 \\ 1 \end{array} $		1 2 3	4 3 18 42 1734 8 4
	Totals	1	3	1803	0	6	1813

TABLE VII.

Inner Whorl of Calyx.
Number of Sepals.

f. ns.		0	1.	2	3	4	Totals
Outer Whorl of Andræcium. Number of Stamens.	0 1 2 3 4	1 	3 -	$ \begin{array}{r} 4 \\ 82 \\ 1711 \\ 2 \\ 4 \end{array} $			5 85 1713 3 7
O	Totals	1	3	1803	0	6	1813

#### TABLE VIII.

Inner Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals
Inner Whorl of Andræeium. Number of Stamens.	1 2 3 4 5 6 8 9 10 14		3	1 30 294 1437 26 11 2 1		1 1 2 - 2	1 30 294 1440 28 12 4 1 1
II	Totals	1	3	1803	0	6	1813

## TABLE IX.

Inner Whorl of Calyx. Number of Sepals.

		0	1	2	3	4	Totals.
Andræcium. Number of Stamens.	4 5 6 7 8 9 10 12 13 14 18	1 	3	38 363 1367 19 11 1 1 1 1		- - 2 - 1 1 - - 2	38 367 1367 19 13 1 2 2 1 1 1 2
	Totals	1	3	1803	0	6	1813

## TABLE X.

Calyx.

Number of Sepals.

		z	3	4	5	-6	7	Totals
Number of Petals.	0 1 2 3 4 5 6	2 2 1 —	$ \begin{array}{c c} 1 \\ 12 \\ 35 \\ \hline 1 \\ - \end{array} $	$\begin{array}{c} 1 \\ 5 \\ 7 \\ 1734 \\ 1 \\ - \end{array}$		1 - 1 3		4 3 18 42 1734 8 4
	Totals	5	49	1748	3	5	3	1813

## TABLE XI.

Calyx.
Number of Sepals.

of ens.		2	3	4	5	6	7	Totals
Outer Whorl of Andræcium. Number of Stamens.	0 1 2 3 4	1 4 - -	$\begin{bmatrix} -41\\7\\1\\- \end{bmatrix}$	$ \begin{array}{r} 4 \\ 39 \\ 1704 \\ - \\ 1 \end{array} $	1 I 1	1 1 3	$-\frac{1}{2}$	5 85 1713 3 7
C	Totals	5	49	1748	3	5	3	1813

# TABLE XII.

Calyx.
Number of Sepals.

ä		2	3	4	5	G	7	Totals
Inner Whorl of Andrecium. Number of Stamens.	1 2 3 4 5 6 8 9 10 14	- - - 1 - -	1 6 2 38 2 —	24 292 1398 23 11	-   -	- - 1 1 2 1		1 30 294 1440 28 12 4 1 1
In	Totals	5	49	1748	3	5	3	1813

#### Contribution to a Statistical Study of the Cruciferæ

## TABLE XIII.

## Calyx.

Number of Sepals.

# TABLE XIV.

#### Corolla.

Number of Petals.

f elis.		0	1	2	3	4	5	6	Totals
Outer Whorl of Andrœcium. Number of Stamens.	0 1 2 3 4	- 3 - 1 -	2 1	1 7 10 —	2 35 5 	1 37 1695 — 1	1 1 - 2 4	 2  2	5 85 1713 3 7
Nun	Totals	4	3	18	42	1734	8	4	1813

#### Totals Number of Stamens. -2 1 Andreecium. 8 9 $\bar{2}$ 18 Totals

#### Corolla.

Inner Whorl of Andræcium.

Number of Stamens.

Total

Inner Whorl of Andræcium.

 $\begin{array}{c} 37 \\ 2 \end{array}$ 

Νu	ımbe	er of	Petals.		
	2	3	4	.5	
l				7	

# TABLE XV.

Totals

 $^2$ 

	N	Jun	ber	of	Pet	als

		0	1	2	3	4	5	6	Totals
Andræcium. Number of Stamens.	4 5 6 7 8 9 10 1.2 1.3 14 18	3 - 1 - - -		7 8 3	2 36 4 — — — — —	28 317 1359 19 10 - 1	1 1 1 1 1 1 1 2	1 2 -	38 367 1367 19 13 1 2 2 1 1 1 2
_	Totals	4	3	18	42	1734	8	4	1813

TABLE XVI.

Corolla.

#### TABLE XVII.

Outer Whorl of Andreecium.

Number of Stamens.

0 1 2 3 4 Totals

			_			7	200000
ző.	1		_		1		1
e P	$\frac{1}{2}$			30			30
Stamens.		_	5	289			294
ta	4 5	2	75	1363		_	1440
	5	$\frac{2}{3}$	4	19	2	_	28
oţ	6	_	-	11	_	1	12
Number	8		1	1		2	4
g.	9	_			_ '	1	1
Ξ	10		_		_	1	. 1
4	14					2	2
				1			
	Totals	5	85	1713	3	7	1813

## TABLE XVIII.

Inner Whorl of Andreecium, position 3.4. Number of Stamens.

ium		1	2	3	4	5	6	7	Totals
r Whorl of Andræcium 5.6. Number of Stamens.	0 1 2 3 4 5 6 7	1 30 7 4 —	287 1436 26 5						1 317 1446 37 7 3 0 2
36	Totals	42	1754	9	4	2	0	2	1813

#### TABLE XIX.

Outer Whorl of Calyx.

Number of Sepals.

#### Inner Whorl of Andræcium, position 3.4. Totals 0 1 2 3 4 Number of Stamens. $\begin{array}{c} 42\\1754\end{array}$ 8 34 1 2 3 4 5 6 7 1 1 2 42 1709 9 2 2 4 2 0 2 2 50 2 Totals 2 1753 6 1813

#### TABLE XX.

Outer Whorl of Calyx.

Number of Sepals.

cium,		0	1	2	3	4	Totals
ar Whorl of Andræcium, position 5.6. Number of Stamens.	0 1 2 3 4 5		1 7 40 2 —	310 1404 33 6 —			$ \begin{array}{c} 1\\ 317\\ 1446\\ 37\\ 7\\ 3\\ 2 \end{array} $
Inner N	Totals	2	50	1753	6	2	1813

#### TABLE XXI.

Inner Whorl of Calyx.

Number of Sepals.

,		0	1	2	3	4	Totals
Number of Stamens.	1 2 3 4 5 6 7	_ _ _ _ _	3	42 1750 7 3 1 —		1 1 1 1 1 2	42 1754 9 4 2 0 2
4	Totals	1	3	1803	0	6	1813

Inner Whorl of Andræcium, position 3.4.

# TABLE XXII.

Inner Whorl of Calyx.

Number of Sepals.

nm,		0	1	2	3	4	Totals
er Whorl of Andræcium, position 5 · 6. Number of Stamens.	0 1 2 3 4 5 6 7	- 1 - - -	3	1 317 1442 34 6 3 —		- 3 1 - 2	$ \begin{array}{c} 1\\ 317\\ 1446\\ 37\\ 7\\ 3\\ 0\\ 2 \end{array} $
Inner	Totals	1	3	1803	0	6	1813

## TABLE XXIII.

Corolla.

Number of Petals.

sium,			0	1	2	3	4	5	6	Totals
Whorl of position	Number of Stamens.	1 2 3 4 5 6 7	- 4 - - -	3 -	7 10 1 - -	1 41   	33 1695 5 1 —	$     \begin{array}{c}       1 \\       2 \\       1 \\       1     \end{array} $	1 2 1 —	42 1754 9 4 2 0 2
Inner	Z	Totals	4	3	18	42	1734	8	4	1813

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Inner Whorl of Andræcium, position 3.4.

TABLE XXIV.

Corolla.

Number of Petals.

ium,		0	1	2	3	4	5	6	Totals
er Whorl of Andreeium, position 5.6. Number of Stamens.	0 1 2 3 4 5 6 7	3 1 - -	3	7 11 — —	2 38 2 — —	308 1390 31 5 —	$\frac{1}{1}$ $\frac{1}{3}$ $\frac{2}{2}$		1 317 1446 37 7 3 0 2
Inner	Totals	4	3	18	42	1734	8	4	1813

Inner Whorl of Andræcium, position 5 . 6.

## TABLE XXV.

Outer Whorl of Andrecium.

Number of Stamens.

Totals 1 2 Number of Stamens.  $\begin{array}{c} 42 \\ 1754 \end{array}$ 1234567 41 3 1665 2 84 2 1 9  $\frac{4}{1}$ 20 2 2 Totals 5 7 85 1713 3 1813

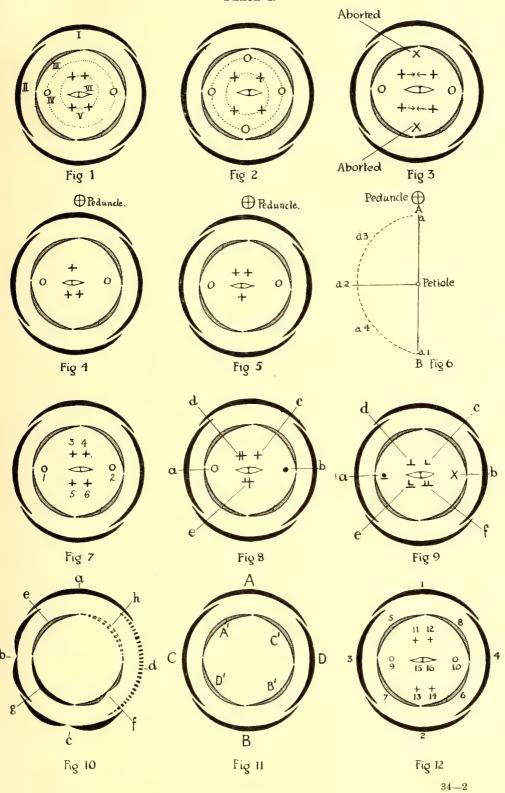
# TABLE XXVI.

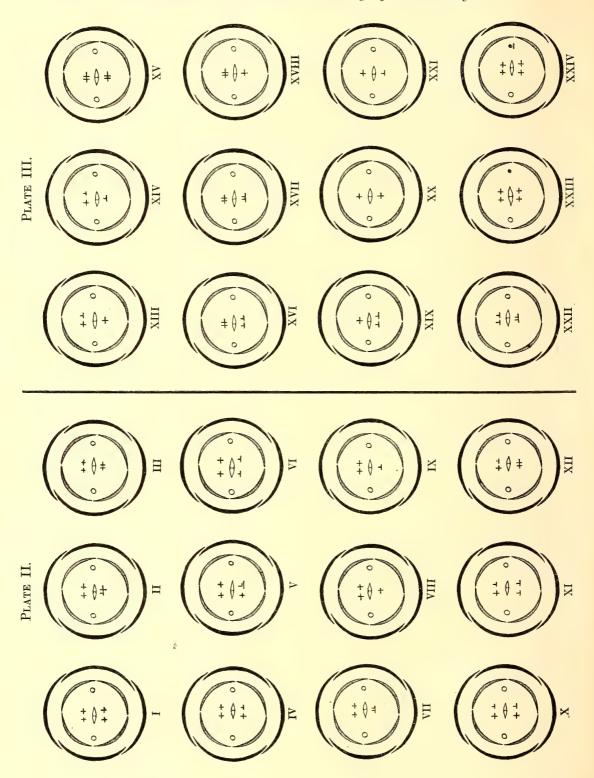
Outer Whorl of Andræcium.

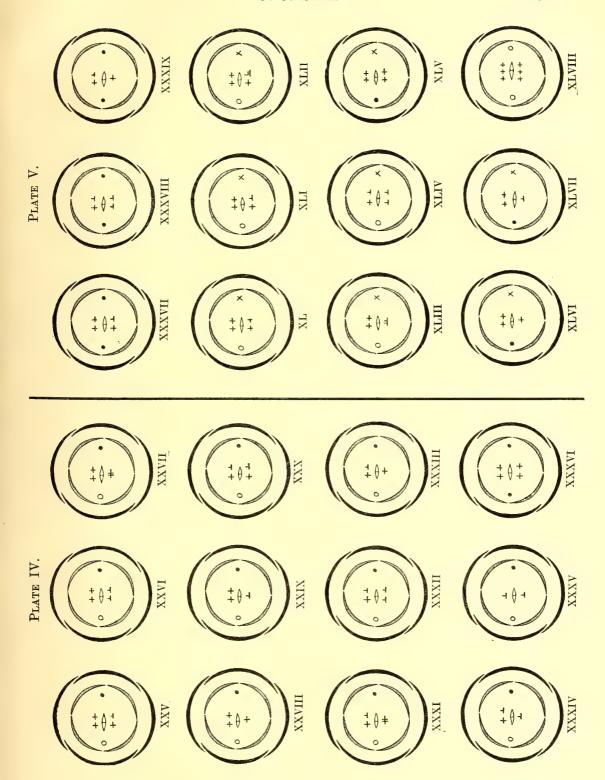
Number of Stamens.

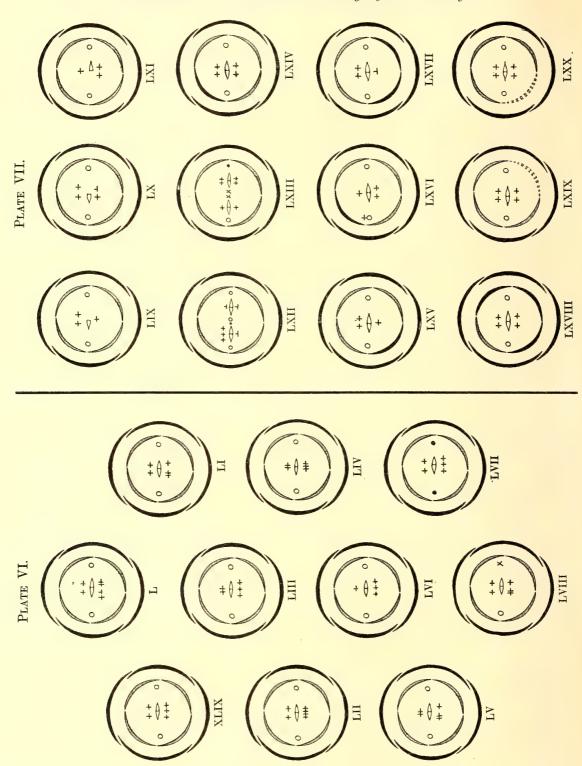
		0	1	2	3	4	Totals
Number of Stamens.	0 1 2 3 4 5 6 7	-   4   1   -   -   -   -   -     -     -     -     -	5 75 4 — 1	312 1366 30 5 —	1 0 2	$-\frac{1}{2}$ $\frac{2}{2}$ $\frac{2}{2}$	1 317 1446 37 7 3 0 2
	Totals	5	85	1713	3	7	1813

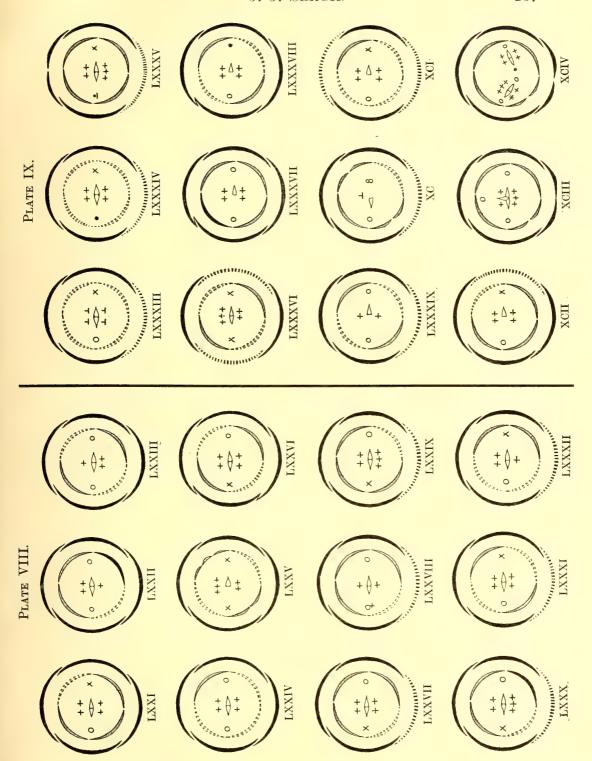
PLATE I.

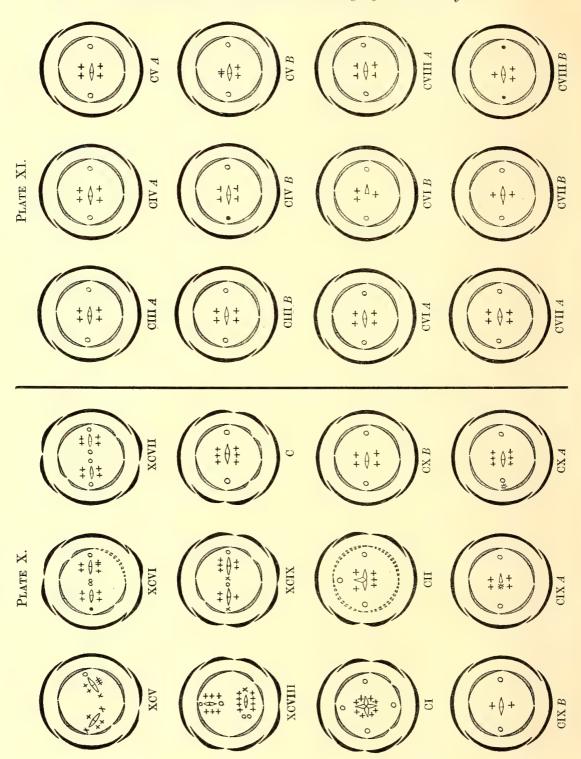












### NOCHMALS ÜBER "THE ELIMINATION OF SPURIOUS CORRELATION DUE TO POSITION IN TIME OR SPACE."

### Von O. ANDERSON, St. Petersburg, Rußland.

1. Im Aprilheft der Biometrika, hat "Student" gezeigt\*, daß das von Cave und Hooker vorgeschlagene Verfahren, den Korrelationskoeffizienten zweier oscillierender Variablen durch Berechnung erster Differenzen (also durch Ersetzung der Reihe  $x_1, x_2, \dots x_n$  durch die Reihe:  $\Delta' x_1 = x_1 - x_2$ ,  $\Delta' x_2 = x_2 - x_3$ , ...  $\Delta' x_{n-1} = x_{n-1} - x_n$ ) vom evolutorischen Element zu befreien, eine Verallgemeinerung zuläßt. Das Verfahren ist nämlich, streng genommen, nur dann richtig, wenn die evolutorische Komponente durch eine lineare Gleichung darstellbar ist. Findet letzteres nicht statt, kann also, z. B., jener nur eine parabolische Gleichung höherer Ordnung genügen, so muß man zweite, dritte u.s.w. Differenzen nehmen (also statt  $\Delta' x_1, \Delta' x_2 \dots$  nehme man  $\Delta'' x_1 = \Delta' x_1 - \Delta' x_2, \Delta'' x_2 = \Delta' x_2 - \Delta' x_3, \dots$  etc.) und danach Korrelationskoeffizienten berechnen. Letztere können bald einen konstanten Grenzwert erreichen, der das gewünschte Resultat darstellt.

Unterzeichneter ist schon vor etwa 2 Jahren zu ähnlichen Schlüssen gekommen. Durch von ihm unabhängige Gründe wurde er aber bis jetzt vom Drucke seiner diesbezüglichen Schrift abgehalten. Da er bei seiner Untersuchung Wege einschlägt, die von denen des "Students" sehr verschieden sind, und auch zu manchen Schlüssen kommt, welche letzterem unbekannt geblieben zu sein scheinen, so könnte vielleicht eine kurzgefaßte Darstellung der wichtigsten Resultate seiner Untersuchung für die Leser der Biometrika von einigem Interesse sein.

2. Methode. Die englische statistische Schule vernachlässigt in ihren Untersuchungen ein Verfahren, das von russischen und deutschen Gelehrten oft angewandt wird (Tchebycheff, Markoff, v. Bortkiewicz, u.s.w.) und neben großer Strenge und Exaktheit noch den Vorzug hat recht elementar zu sein—die Methode der mathematischen Erwartung nämlich. Mathematische Erwartung einer Größe (A) heißt bekanntlich soviel als das Produkt aus dieser Größe und ihrer Wahrscheinlichkeit (w), also Aw. Wenn eine Variable eine Reihe einander ausschließender

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<sup>\*</sup> Biometrika, Vol. x. Part 1, S. 179, "The Elimination of Spurious Correlation due to Position in Time or Space." By "Student."

Größen annehmen kann, so ist deren math. Erwartung als die Summe der Erwartungen aller dieser Größen definiert. Wir werden hier die mathem. Erwartung überall durch das Symbol E() bezeichnen. E(A) ist also, z. B., gleich Aw.

Die hauptsächlichsten Sätze über mathematische Erwartungen dürften als bekannt angenommen werden. Um aber die Nachprüfung der Formeln dieser Schrift zu erleichtern, werden wir hier die für uns wichtigsten Sätze noch kurz andeuten:

- (1) E(x+y-z+u-t...) = E(x) + E(y) E(z) + E(u) E(t)...
- (2) Wenn x, y, z, ... von einander unabhängig sind, so ist

$$E(x \cdot y \cdot z \cdot \ldots) = E(x) \cdot E(y) \cdot E(z) \cdot \ldots$$

(3) E(kx) = kE(x), wo k const. ist; und daher auch:

$$E(k) = k$$
.

(4) Wenn eine Variable X die Werte  $x_1, x_2, ... x_n$  annehmen kann, so ist die Wahrscheinlichkeit W, daß die Differenz  $x_i - E(x)$  zwischen den Grenzen  $-\alpha \sqrt{E(x^2) - [E(x)]^2}$  und  $+\alpha \sqrt{E(x^2) - [E(x)]^2}$  enthalten sei, größer als  $1 - \frac{1}{\alpha^2}$ , wo  $\alpha$  größer als 1 sein muß (ein Theorem von Tchebycheff).

In unserer Untersuchung werden wir überall statt des wahrscheinlichsten Wertes einer Größe deren mathematische Erwartung berechnen.

Bestimmen wir zuerst, wie sich der Korrelationskoeffizient zweier oscillierender Reihen verhält, wenn man deren Größen durch Differenzen  $\Delta'x$ ,  $\Delta''x$ ,  $\Delta'''x$ ,  $\Delta''y$ ,  $\Delta''y$ ,  $\Delta'''y$ , ... ersetzt, und darauf untersuchen wir die Frage von den Grenzen der Anwendbarkeit der verallgemeinerten Cave-Hookerschen Methode. Um Raum zu sparen, werden wir nur die endgiltigen Resultate der Berechnungen anführen, ausgenommen die 3 ersten Formeln, deren Bestimmung als Beispiel der Rechnungsmethode dienen möge.

3. Definition. Unter einer oscillatorischen Reihe werden wir eine solche Reihe

$$x_1, x_2, x_3, \ldots, x_i, \ldots, x_n$$

verstehen, bei der

$$E(x_1) = E(x_2) = \dots = E(x_i) = \dots = E(x_n) = E(x_n) = E(x_n) = \text{const.}$$

und alle einzelnen Glieder von einander völlig unabhängig sind, so daß

$$E(x_i x_j) = E(x_i) \cdot E(x_j)$$
, wobei  $i \neq j$ .

Solchen Bedingungen würde zum Beispiel eine Reihe genügen, deren Glieder die Resultate einer Versuchsreihe mit konstanter Wahrscheinlichkeit darstellen, etwa Resultate von Ziehungen aus einer Urne mit m weißen und n schwarzen Kugeln.

#### 4. Mittleres Fehlerquadrat.

Bezeichnen wir  $x_i - E(x)$  durch  $\xi_i$ , so ist

$$E(\xi_i) = E[x_i - E(x)] = E(x) - E(x) = 0.$$

Da die einzelnen  $\xi$  von einander völlig unabhängig sind, so ist

$$E(\xi_i \xi_j) = E(\xi_i) \cdot E(\xi_j) = 0.$$

Das mittlere Fehlerquadrat der Reihe x ist gleich

$$\sum_{1}^{n} \left[ x_i - E(x) \right]^2$$

Seine mathematische Erwartung wollen wir (nicht ganz in Übereinstimmung mit der üblichen Bezeichnung)  $\sigma_{x^2}$  nennen.

$$\sigma_{x^{2}} = E \left\{ \frac{\sum_{i=1}^{n} [x_{i} - E(x)]^{2}}{n} \right\} = \frac{1}{n} \left\{ E \left[ \sum_{i=1}^{n} x_{i}^{2} \right] - 2E \left[ \sum_{i=1}^{n} x_{i} \right] \cdot E(x) + n \left[ E(x) \right]^{2} \right\}$$

$$= E(x^{2}) - [E(x)]^{2},$$

ein Ausdruck, der oben im Satze 4 (§ 2) unter dem Zeichen der Quadratwurzel steht.

Andererseits ist aber 
$$E\left\{\frac{\sum\limits_{1}^{n}\left[x_{i}-E\left(x\right)\right]^{2}}{n}\right\}$$
 gleich  $E\left\{\frac{\sum\limits_{1}^{n}\xi_{i}^{2}}{n}\right\}$  und daher  $\sigma_{x}^{2}=E\left(\xi^{2}\right)$ .

Untersuchen wir den Ausdruck  $E\left[\sum\limits_{1}^{n}\left(x_{i}-M_{x}\right)^{2}\right]$ , wo  $M_{x}$  das arithmetische

Mittel der Reihe x, also  $\frac{\sum_{i=1}^{n} x_i}{n}$  bedeutet. Da

$$x_i - M_x = E(x) + \xi_i - \frac{E(x) + \xi_1 + E(x) + \xi_2 + \dots + E(x) + \xi_n}{n} = \xi_i - M_{\xi_i}$$

(wenn man  $M_{\xi}$  für  $\frac{\sum_{i=1}^{n} \xi_{i}}{2}$  einsetzt), so haben wir:

$$\begin{split} E\left[\sum_{1}^{n}(x_{i}-M_{x})^{2}\right] &= E\left[\sum_{1}^{n}(\xi_{i}-M_{\xi})^{2}\right] = E\left[\sum_{1}^{n}\xi_{i}^{2}-nM_{\xi}^{2}\right] \\ &= nE\left(\xi^{2}\right)-nE\left(M_{\xi}^{2}\right) = nE\left(\xi^{2}\right)-nE\left(\frac{\sum_{1}^{n}\xi_{i}^{2}-2\Sigma\xi_{i}\xi_{j}}{n^{2}}\right) = nE\left(\xi^{2}\right)-E\left(\xi^{2}\right). \\ E\left[\sum_{1}^{n}(x_{i}-M_{x})^{2}\right] &= (n-1)E\left(\xi^{2}\right). \end{split}$$

Um  $E(\xi^2)$  zu bekommen, muß man diesen Ausdruck durch (n-1) dividieren.

Es ist also auch

$$\sigma_{x^{2}} = E \left\{ \frac{\sum\limits_{1}^{n} (x_{i} - M_{x})^{2}}{n-1} \right\}.$$

Um das Fehlerquadrat  $\sigma^2_{\Delta'x}$  für die erste Differenz  $\Delta'x$  zu erhalten, berücksichtigen wir, daß

$$\Delta' x_i = (x_i - x_{i+1}) = (\xi_i - \xi_{i+1})$$

und

$$E(\Delta' x_i) = E(\xi_i) - E(\xi_{i+1}) = 0.$$

Daher haben wir:

$$\begin{split} \sigma^{2}_{\Delta'x} &= E\left\{\frac{\sum\limits_{1}^{n-1} \left[\Delta'x_{i} - E\left(\Delta'x\right)\right]^{2}}{n-1}\right\} = E\left\{\frac{\sum\limits_{1}^{n-1} \left\{\xi_{i} - \xi_{i+1}\right\}^{2}}{n-1}\right\} \\ &= \frac{1}{n-1} \left\{E\left[\sum\limits_{1}^{n-1} \xi_{i^{2}}\right] - 2E\left[\sum\limits_{1}^{n-1} \xi_{i} \xi_{i+1}\right] + E\left[\sum\limits_{2}^{n} \xi_{i^{2}}\right]\right\} \\ &= \frac{1}{n-1} \left\{(n-1) E\left(\xi_{i^{2}}\right) - 0 + (n-1) E\left(\xi_{i^{2}}\right)\right\} = 2E\left(\xi^{2}\right). \end{split}$$

Es ist also

$$\sigma^{\scriptscriptstyle 2}_{\scriptscriptstyle \Delta'x} = 2\sigma_x^{\scriptscriptstyle 2}$$

Nach demselben Rechenschema ergiebt sich für das mittlere Fehlerquadrat

der zweiten Differenz  $\Delta''x_i$  der Ausdruck  $6\sigma_x^2$ 

,, dritten ,, 
$$\Delta'''x_i$$
 ,, ,,  $20\sigma_{x^2}$  ,, vierten ,,  $\Delta^{(iv)}x_i$  ,, ,,  $70\sigma_{x^2}$  ,,  $k$ -ten ,,  $\Delta^{(k)}x_i$  ,, ,,  $\frac{2k!}{k! - k!}\sigma_{x^2}$ .

Wir können daher folgende Gleichung aufstellen

welche exakt ist, und folgende

$$\frac{\sum_{i=1}^{n} (x_{i} - M_{x})^{2}}{n-1} = \frac{\sum_{i=1}^{n-1} \Delta' x_{i}^{2}}{2(n-1)} = \frac{\sum_{i=1}^{n-2} \Delta'' x_{i}^{2}}{6(n-2)} = \frac{\sum_{i=1}^{n-3} \Delta''' x_{i}^{2}}{20(n-3)} = \frac{\sum_{i=1}^{n-4} \Delta^{(iv)} x_{i}^{2}}{70(n-4)} = \dots = \frac{\sum_{i=1}^{n-k} \Delta^{(k)} x_{i}^{2}}{\frac{2k!}{k!} (n-k)} = \sigma_{x}^{2*},$$
(1a)

welche nur annähernd richtig ist.

\* Es ist vorteilhafter 
$$\frac{\sum\limits_{\substack{\sum \Delta(k) x^2 \\ \overline{k! \ k!}}}^{n-k} (n-k)}{\sum\limits_{\substack{k \in \mathbb{Z} \\ \overline{k! \ k!}}}^{n-k} (n-k)}$$
 und nicht  $\frac{\sum\limits_{\substack{j=1 \ \overline{k! \ k!}}}^{n-k} (\Delta^{(k)} x - M_{\Delta^{(k)} x})^2}{\sum\limits_{\substack{j=1 \ \overline{k! \ k!}}}^{n-k} (n-k)}$  zu berechnen.

5. Das mittlere Produkt  $\frac{\sum_{i=1}^{n} x_i y_i}{n}$ .

Wenn zwei Reihen

$$x_1, x_2, x_3, \dots x_n, y_1, y_2, y_3, \dots y_n,$$

und

beide im Sinne des § 3 oscillatorisch sind, und eine Korrelation nur zwischen Größen mit gleichen Indexen, also zwischen  $x_1$  und  $y_1$ ,  $x_2$  und  $y_2$ ,  $x_3$  und  $y_3$ , u.s.w. bestehen kann, so ist es leicht ersichtlich, daß

$$E\{[x_i - E(x)][y_j - E(y)]\} = 0$$
, wenn  $i \neq j$ .

Bezeichnen wir  $y_i - E(y)$  durch  $\psi_i$ ,  $x_i - E(x)$  wieder durch  $\xi_i$ , so finden wir leicht folgende Ausdrücke:

$$\begin{aligned} p_{xy} &= E \left\{ \frac{\sum\limits_{1}^{n} \xi_{i} \psi_{i}}{n} \right\} = E \left( \xi_{i} \psi_{i} \right), \\ E \left\{ \frac{\sum\limits_{1}^{n} \left( x_{i} - M_{x} \right) \left( y_{i} - M_{y} \right)}{n - 1} \right\} = E \left( \xi_{i} \psi_{i} \right) = p_{xy}, \\ p_{\Delta' x \Delta' y} &= E \left\{ \frac{\sum\limits_{1}^{n - 1} \Delta' x_{i} \Delta' y_{i}}{n - 1} \right\} = 2 p_{xy}, \\ p_{\Delta'' x \Delta'' y} &= E \left\{ \frac{\sum\limits_{1}^{n - 2} \Delta'' x_{i} \Delta'' y_{i}}{n - 2} \right\} = 6 p_{xy}, \end{aligned}$$

 $p_{\Delta^{(k)}x, \ \Delta^{(k)}y} = E\left\{rac{\sum\limits_{1}^{n-k} \Delta^{(k)} x_i \Delta^{(k)} y_i}{n-k}
ight\} = rac{2k!}{k! \cdot k!} p_{xy}.$ 

Wir können daher wieder zwei Gleichungssysteme:

$$p_{xy} = \frac{p_{\Delta'x\,\Delta'y}}{2} = \frac{p_{\Delta''x\,\Delta''y}}{6} = \frac{p_{\Delta'''x\,\Delta'''y}}{20} = \frac{p_{\Delta^{(iv)}x\,\Delta^{(iv)}y}}{70} = \dots = \frac{p_{\Delta^{(k)}x\,\Delta^{(k)}y}}{\frac{2k!}{k!\,k!}} = E\left(\xi_i\psi_i\right), \dots (2)$$

und

$$\frac{\sum_{1}^{n} [x_{i} - E(x)][y_{i} - E(y)]}{n - 1} = \frac{\sum_{1}^{n - 1} \Delta' x_{i} \Delta' y_{i}}{2(n - 1)} = \frac{\sum_{1}^{n - 2} \Delta'' x_{i} \Delta'' y_{i}}{6(n - 2)} = \frac{\sum_{1}^{n - 3} \Delta''' x_{i} \Delta''' y_{i}}{20(n - 3)}$$

$$= \frac{\sum_{1}^{n - 4} \Delta^{(iv)} x_{i} \Delta^{(iv)} y_{i}}{70(n - 4)} = \dots = \frac{\sum_{1}^{n - k} \Delta^{(k)} x_{i} \Delta^{(k)} y_{i}}{\sum_{k \mid k \mid k} (n - k)} = p_{xy}, \dots (2a)$$

aufstellen, von denen das erste exakt und das zweite angenähert ist, und welche den Gleichungen für  $\sigma_{x^2}$  (also auch für  $\sigma_{y^2}$ ) des § 4 genau analog sind.

#### Das Fehlerquadrat der Fehlerquadrate.

Betrachten wir jetzt den Bereich der Schwankungen der Größen der Systeme (1a) und (2a) um deren mathematisch zu erwartenden Größen in (1) und (2). Mit anderen Worten, gehen wir (mit Rücksicht auf Satz 4 § 2) zur Darstellung der math. Erwartung der Fehlerquadrate der genannten Größen über.

Für 
$$\frac{\sum\limits_{i=1}^{n}[x_{i}-E\left(x\right)]^{2}}{n}$$
 ergiebt sich das Fehlerquadrat  $\frac{E\left(\xi^{4}\right)-\left[E\left(\xi^{2}\right)\right]^{2}}{n}$ .

Für  $\frac{\sum\limits_{i=1}^{n}[x_{i}-M_{x}]^{2}}{n}$  ergiebt sich das Fehlerquadrat  $\frac{E\left(\xi^{4}\right)-\left[E\left(\xi^{2}\right)\right]^{2}}{n}+2\left[E\left(\xi^{4}\right)-\left[E\left(\xi^{2}\right)\right]^{2}+2\left[E\left(\xi^{4}\right)-\left[E\left(\xi^{2}\right)\right]^{2}+2\left[E\left(\xi^{4}\right)-\left[E\left(\xi^{4}\right)$ 

$$\text{Für} \ \frac{\sum\limits_{1}^{n} \left[x_{i} - M_{x}\right]^{2}}{n-1} \ \text{ergiebt sich das Fehlerquadrat} \ \frac{E\left(\xi^{4}\right) - \left[E\left(\xi^{2}\right)\right]^{2}}{n} + \frac{2\left[E\left(\xi^{2}\right)\right]^{2}}{n\left(n-1\right)}.$$

Für 
$$\frac{\sum_{i=1}^{N} [\Delta' x_i]^2}{2(n-1)}$$
 ergiebt sich das Feblerquadrat

$$n-1$$

$$\sum_{\substack{n-1\\ \sum [\Delta'x_i]^2\\ 2\,(n-1)}}^{n-1} \text{ergiebt sich das Fehlerquadrat}$$

$$\frac{(2n-3)\,\{E\,(\xi^4)-[E\,(\xi^2)]^2\}+2\,(n-1)\,[E\,(\xi^2)]^2}{2\,(n-1)^2}.$$

$$\sum_{\substack{n-2\\ \sum [\Delta''x_i]^2}}^{n-2}$$

Für 
$$\frac{\sum\limits_{i=1}^{n-2} [\Delta'' x_i]^2}{6 \, (n-2)}$$
 ergiebt sich das Fehlerquadrat

$$\frac{(9n-23)\left\{E\left(\xi^{4}\right)-[E\left(\xi^{2}\right)]^{2}\right\}+(17n-42)\left[E\left(\xi^{2}\right)\right]^{2}}{9\left(n-2\right)^{2}}$$

$$\frac{(9n-23)\left\{E\left(\xi^{4}\right)-\left[E\left(\xi^{2}\right)\right]^{2}\right\}+(17n-42)\left[E\left(\xi^{2}\right)\right]^{2}}{9\left(n-2\right)^{2}}.$$
 Und endlich für 
$$\frac{\sum\limits_{k=0}^{n-k}\left(\Delta^{(k)}x_{i}\right)^{2}}{2k!}\text{ ergiebt sich der recht komplizierte Ausdruck:}$$

$$\begin{split} &\frac{1}{A_{\,0}{}^{2}\,(n-k)^{2}} \Big\{ A_{\,0}{}^{2}\,(n-2k)\,\{E\,(\xi^{4}) - [E\,(\xi^{2})]^{2}\} + 4\,[E\,(\xi^{2})]^{2}\,[A_{\,1}{}^{2}\,(n-2k+1) \\ &\quad + A_{\,2}{}^{2}\,(n-2k+2) + A_{\,3}{}^{2}\,(n-2k+3) + \ldots + A_{\,k}{}^{2}\,(n-2k+k)] \\ &\quad + 2B_{\,0}{}^{2}\,\{E\,(\xi^{4}) - [E\,(\xi^{2})]^{2}\} + 8\,[E\,(\xi^{2})]^{2}\,.\,(B_{\,1}{}^{2} + B_{\,2}{}^{2} + \ldots + B_{\,k-1}^{2}) \Big\}\,. \end{split}$$

Wenn  $b_0, b_1, b_2, \dots b_k$  die Koeffizienten der Zerlegung des Binoms  $(1+1)^k$ darstellen, also  $b_0 = 1$ ,  $b_1 = k$ ,  $b_2 = \frac{k \cdot (k-1)}{1 \cdot 2}$ , u.s.w., so ist hier

$$A_0^2 = (b_0^2 + b_1^2 + b_2^2 + \dots + b_k^2)^2 = \left[\frac{2k!}{k! \ k!}\right]^2,$$

$$A_1^2 = (b_0 b_1 + b_1 b_2 + b_2 b_3 + \dots + b_{k-1} b_k)^2 = \left[\frac{2k!}{k-1! \ k+1!}\right]^2,$$

$$A_2^2 = (b_0 b_2 + b_1 b_3 + \dots + b_{k-2} b_k)^2 = \left[\frac{2k!}{k-2! \ k+2!}\right]^2,$$

$$A_j^2 = (b_0 b_j + b_1 b_{j+1} + \dots + b_{k-j} b_k)^2 = \left[\frac{2k!}{k-j! \ k+j!}\right]^2,$$

$$A_k^2 = 1,$$

$$\begin{split} B_0^2 &= (b_0^2)^2 + (b_0^2 + b_1^2)^2 + (b_0^2 + b_1^2 + b_2^2)^2 + \ldots + (b_0^2 + b_1^2 + b_2^2 + \ldots + b_{k-1}^2)^2, \\ B_1^2 &= (b_0 b_1)^2 + (b_0 b_1 + b_1 b_2)^2 + (b_0 b_1 + b_1 b_2 + b_2 b_3)^2 + \ldots \\ &\quad + (b_0 b_1 + b_1 b_2 + b_2 b_3 + \ldots + b_{k-2} b_{k-1})^2, \\ B_i^2 &= (b_0 b_i)^2 + (b_0 b_i + b_1 b_{i+1})^2 + (b_0 b_i + b_1 b_{i+1} + b_2 b_{i+2})^2 + \ldots \\ &\quad + (b_0 b_i + b_1 b_{i+1} + b_2 b_{i+2} + \ldots + b_{k-i-1} b_{k-1})^2, \\ B_{k-1}^2 &= (b_0 b_{k-1})^2. \end{split}$$

Wenn die Verteilung der x (und dies ist der für uns interessanteste Fall) "normal" ist, so können obige Formeln beträchtlich vereinfacht werden. Da man in diesem Fall  $E(\xi^4)$  gleich  $3[E(\xi^2)]^2$  oder  $3\sigma_x^4$  setzen kann, so haben wir:

Für 
$$\frac{\sum\limits_{1}^{n}(x_{1}-E(x)]^{2}}{n}$$
 das Fehlerquadrat  $\frac{2\sigma_{x}^{4}}{n}$  (vergl.  $Biometrika$ , II. p. 276). 
$$\frac{\sum\limits_{1}^{n}(x_{i}-M_{x})^{2}}{n-1} \qquad , \qquad \frac{2\sigma_{x}^{4}}{n-1}.$$
 
$$\frac{\sum\limits_{1}^{n-1}(\Delta'x_{i})^{2}}{2(n-1)} \qquad , \qquad , \qquad \frac{(3n-4)\sigma_{x}^{4}}{(n-1)^{2}} \quad \text{oder angenähert } \frac{3\sigma_{x}^{4}}{n-1}.$$
 
$$\frac{\sum\limits_{1}^{n-2}(\Delta''x_{i})^{2}}{6(n-1)} \qquad , \qquad , \qquad \frac{(35n-88)\sigma_{x}^{4}}{9(n-2)^{2}} \qquad , \qquad \frac{4\sigma_{x}^{4}}{n-2}.$$
 
$$\frac{\sum\limits_{1}^{n-3}(\Delta'''x_{i})^{2}}{20(n-2)} \qquad , \qquad , \qquad \frac{(231n-843)\sigma_{x}^{4}}{50(n-3)^{2}} \qquad , \qquad \frac{5\sigma_{x}^{4}}{n-3}.$$
 Für  $\frac{1}{2k!}$  endlich kann man das Fehlerquadrat in solcher Form dar-

stellen:

$$\begin{split} \frac{2\sigma_x^4}{(n-k)^2} \Big\{ &(n-k) + 2\,(n-k-1)\,\Big(\frac{k}{k+1}\Big)^2 + 2\,(n-k-2)\,\Big(\frac{k\,.\,(k-1)}{(k+1)\,.\,(k+2)}\Big)^2 \\ &\quad + 2\,(n-k-3)\,\Big(\frac{k\,.\,(k-1)\,.\,(k-2)}{(k+1)\,.\,(k+2)\,.\,(k+3)}\Big)^2 + \ldots \\ &\quad + 2\,(n-k-j)\,\left(\frac{k\,.\,(k-1)\,.\,(k-2)\,\ldots\,(k-j+1)}{(k+1)\,.\,(k+2)\,.\,(k+3)\,\ldots\,(k+j)}\right)^2 + \ldots \\ &\quad + 2\,(n-k-k)\,\left(\frac{k\,.\,(k-1)\,.\,(k-2)\,\ldots\,2\,.\,1}{(k+1)\,.\,(k+2)\,.\,(k+3)\,\ldots\,(k+k)}\right)^2 \Big\} \,. \end{split}$$

Es ist also klar, daß zusammen mit dem endlichen Differenzieren die Unsicherheit der Bestimmung von  $\sigma_x^2$  stetig wächst, anfangs etwa im Verhältnis

$$\sqrt{2}:\sqrt{3}:\sqrt{4}:\sqrt{5}\ldots$$

7. Das Fehlerquadrat des mittleren Produktes.

Für 
$$\frac{\sum\limits_{1}^{n}\left(x_{i}-M_{x}\right)\left(y_{i}-M_{y}\right)}{n-1}$$
 ergiebt sich das Fehlerquadrat

$$\frac{E\left(\xi_{i}^{2}\psi_{i}^{2}\right)-\left[E\left(\xi_{i}\psi_{i}\right)\right]^{2}}{n}+\frac{\left[E\left(\xi_{i}\psi_{i}\right)\right]^{2}+\sigma_{x}^{2}\sigma_{y}^{2}}{n\left(n-1\right)}.$$

Für 
$$\frac{\sum\limits_{i=1}^{n-1}\Delta'x_{i}\Delta'y_{i}}{2\left(n-1\right)}$$
 ergiebt sich das Fehlerquadrat

$$\frac{(2n-3)\left\{E\left(\xi_{i}^{2}\psi_{i}^{2}\right)-\left[E\left(\xi_{i}\psi_{i}\right)\right]^{2}\right\}+(n-1)\left\{\left[E\left(\xi_{i}\psi_{i}\right)\right]^{2}+\sigma_{x}^{2}\sigma_{y}^{2}\right\}}{2(n-1)^{2}}.$$

 $\text{Im allgemeinen Fall} \frac{\sum\limits_{\sum}^{n-k} \Delta^{(k)} x_i \Delta^{(k)} y_i}{\frac{2k!}{k! \, k!} (n-k)} \text{ erhalten wir für das Fehlerquadrat folgenden}$ 

Ausdruck:

$$\begin{split} \frac{1}{A_0{}^2(n-k){}^2} \Big\{ &A_0{}^2(n-2k) \left\{ E\left(\xi_i{}^2\psi_i{}^2\right) - \left[ E\left(\xi_i\psi_i\right) \right]^2 \right\} \\ &+ 2 \left\{ \left[ E\left(\xi_i\psi_i\right) \right]^2 + \sigma_x{}^2\sigma_y{}^2 \right\} \left[ A_1{}^2\left(n-2k+1\right) + A_2{}^2\left(n-2k+2\right) + \ldots + A_k{}^2\left(n-2k+k\right) \right] \\ &+ 2 B_0{}^2 \left\{ E\left(\xi_i{}^2\psi_i{}^2\right) - \left[ E\left(\xi_i\psi_i\right) \right]^2 \right\} + 4 \left\{ \left[ E\left(\xi_i\psi_i\right) \right]^2 + \sigma_x{}^2\sigma_y{}^2 \right\} \left( B_1{}^2 + B_2{}^2 + \ldots + B_{-1}^2 \right) \Big\} \,, \end{split}$$

wo die Koeffizienten  $A_0^2$ ,  $A_1^2$ , ...  $B_0^2$ ,  $B_1^2$ , ... dieselbe Bedeutung haben, wie in § 6.

Wenn  $x_i$  und  $y_i$  einander vollkommen gleich sind, so ist

$$[E(\xi_i\psi_i)]^2 = \{E(\xi^2)\}^2 = \sigma_x^4; \quad E(\xi_i^2\psi_i^2) = E(\xi_i^4); \quad \sigma_x^2\sigma_y^2 = \sigma_x^4,$$

und obiger Ausdruck fällt mit dem in § 6 zusammen.

Für den Fall der "normalen" Verteilung können wir auch alle diese Ausdrücke beträchtlich vereinfachen, besonders wenn wir  $E(\xi_i\psi_i)$  und  $E(\xi_i^2\psi_i^2)$  als Funktionen von  $r_{xy}$  darstellen. Ohne aber hier darauf einzugehen, wollen wir jetzt über den Korrelationskoeffizienten ins Klare kommen.

8. Definition des Korrelationskoeffizienten.

Der Korrelationskoeffizient R wird gewöhnlich nach der Formel

$$R_{0} = \frac{\sum_{i=1}^{n} (x_{i} - M_{x}) (y_{i} - M_{y})}{\sqrt{\sum_{i=1}^{n} (x_{i} - M_{x})^{2} \sum_{i=1}^{n} (y_{i} - M_{y})^{2}}} \text{ berechnet.}$$

Zu welchem Ausdruck ist er nun als empirische Annäherung aufzufassen,

$$zu E \begin{cases} \frac{\sum_{1}^{n} (x_{i} - M_{x}) (y_{i} - M_{y})}{\sqrt{\sum_{1}^{n} (x_{i} - M_{x})^{2} \sum_{1}^{n} (y_{i} - M_{y})^{2}}} \text{ oder } zu \frac{E \left[\sum_{1}^{n} (x_{i} - M_{x}) (y_{i} - M_{y})\right]}{\sqrt{E \left[\sum_{1}^{n} (x_{i} - M_{x})^{2}\right] \cdot E \left[\sum_{1}^{n} (y_{i} - M_{y})^{2}\right]}} ?$$

Beide Formeln sind durchaus nicht mit einander zu identifizieren und fallen nur in erster Annäherung zusammen. Da die zweite aber bedeutend leichter zu handhaben ist und dies auch mehr den üblichen Rechnungsmethoden der englischen Schule entspricht, so definieren wir  $r_{xy}$  als

$$\frac{E\left[\sum_{1}^{n} (x_i - M_x) (y_i - M_y)\right]}{\sqrt{E\left[\sum_{1}^{n} (x_i - M_x)^2\right] \cdot E\left[\sum_{1}^{n} (y_i - M_y)^2\right]}}.$$

Anders ausgedrückt ist  $r_{xy} = \frac{p_{xy}}{\sigma_x \sigma_y}$ , wo  $p_{xy}$ ,  $\sigma_x$ ,  $\sigma_y$  die Bedeutungen haben, welche wir ihnen oben in §§ 4 und 5 beigemessen haben.

9. Das Verhalten des Korrelationskoeffizienten zweier oscillierender Reihen x und y, wenn man deren Größen durch Differenzen ersetzt.

Für die k-te endliche Differenz von x und y haben wir

$$r_{\Delta^{(k)}x,\,\Delta^{(k)}y} = \frac{E\left(\sum\limits_{1}^{n-k}\Delta^{(k)}x_{i}\Delta^{(k)}y_{i}\right)}{\sqrt{E\left[\sum\limits_{1}^{n-k}\Delta^{(k)}x_{i}^{2}\right] \cdot E\left[\sum\limits_{1}^{n-k}\Delta^{(k)}y_{i}^{2}\right]}} = \frac{p_{\Delta^{(k)}x,\,\Delta^{(k)}y}}{\sqrt{\sigma^{2}_{\Delta^{(k)}x}\cdot\sigma^{2}_{\Delta^{(k)}y}}} = \frac{\frac{2k\,!}{k\,!\,\,k\,!}\,p_{xy}}{\sqrt{\frac{2k\,!}{k\,!\,\,k\,!}\,\sigma_{x}^{2}\cdot\frac{2k\,!}{k\,!\,\,k\,!}\,\sigma_{y}^{2}}},$$

$$r_{\Delta^{(k)}x, \Delta^{(k)}y} = \frac{p_{xy}}{\sigma_x \sigma_y} = r_{xy}.$$

Wir haben also ganz allgemein das genaue Resultat:

$$r_{xy} = r_{\Delta'x,\ \Delta'y} = r_{\Delta''x,\ \Delta''y} = r_{\Delta'''x,\ \Delta'''y} = \ldots = r_{\Delta^{(k)}x,\ \Delta^{(k)}y}.$$

Da aber diese r unbekannt bleiben und wir für ein beliebiges  $r_{\Delta^{(i)}x, \Delta^{(i)}y}$  nur

dessen Annäherungsformel 
$$R_i = \frac{\sum\limits_{\sum}^{n-i} \Delta^{(i)} x_i \Delta^{(i)} y_i}{\sqrt{\sum\limits_{1}^{n-i} \Delta^{(i)} x_i^2 \cdot \sum\limits_{1}^{n-i} \Delta^{(i)} y_i^2}}$$
 kennen, so müssen wir

wiederum feststellen, inwiefern man sich in der Praxis auf die Übereinstimmung der empirischen Koeffizienten mit deren mathematischen Erwartungen verlassen kann, wie groß also die Unsicherheit ihrer Bestimmung zu schätzen ist.

Mittleres Fehlerquadrat des Korrelationskoeffizienten der endl. Differenzen zweier Reihen.

Aus der Formel  $R_k = \frac{\sum\limits_{\sum}^{n-k} \Delta^{(k)} x_i \Delta^{(k)} y_i}{\sqrt{\sum\limits_{\sum}^{n-k} \Delta^{(k)} x_i^2 \cdot \sum\limits_{\sum}^{n-k} \Delta^{(k)} y_i^2}}$ , kann man folgenden Ausdruck

ableiten:

$$\frac{R_{k} - r_{xy}}{r_{xy}} = \frac{\sum\limits_{1}^{n-k} \Delta^{(k)} x_{i} \Delta^{(k)} y_{i}}{n-k} - p_{\Delta^{(k)}x, \ \Delta^{(k)}y} - \frac{\sum\limits_{1}^{n-k} \Delta^{(k)} x_{i}^{2}}{n} - \sigma^{2}_{\Delta^{(k)}x} - \frac{\sum\limits_{1}^{n-k} \Delta^{(k)} y_{i}^{2}}{n} - \sigma^{2}_{\Delta^{(k)}y}}{2\sigma^{2}_{\Delta^{(k)}x}},$$

der nur in erster Annäherung und, wenn alle 4 Brüche des Ausdrucks echte sind. richtig ist; dies ist bei großem n der Fall. Und ferner ergiebt sich daraus die

$$\begin{split} \sigma^2_{R_k} &= \frac{(1-r^2_{xy})^2}{(n-k)^2} \left\{ (n-k) + 2 \, (n-k-1) \left(\frac{k}{k+1}\right)^2 + 2 \, (n-k-2) \left(\frac{k \cdot (k-1)}{(k+1) \cdot (k+2)}\right)^2 \right. \\ &\quad + 2 \, (n-k-3) \left(\frac{k \cdot (k-1) \cdot (k-2)}{(k+1) \cdot (k+2) \cdot (k+3)}\right)^2 + \dots \\ &\quad + 2 \, (n-k-k) \left(\frac{k \cdot (k-1) \cdot (k-2) \dots 2 \cdot 1}{(k+1) \cdot (k+2) \cdot (k+3) \dots (k+k)}\right)^2 \right\}_{n-k} \end{split}$$

(vergl. dazu die Formel für  $\frac{\sum_{i=1}^{n-k} (\Delta^{(k)} x_i)^2}{2k! (n-k)}$  in § 6).

Die Formel für  $\sigma^2_{R_k}$  ist immer nur dann giltig, wenn man

$$\begin{split} &\frac{r^2_{xy}}{n} \left\{ \frac{E\left(\xi_i^2 \psi_i^2\right) - \left[E\left(\xi_i \psi_i\right)\right]^2}{\left[E\left(\xi_i \psi_i\right)\right]^2} + \frac{E\left(\xi^4\right) - \left[E\left(\xi^2\right)\right]^2}{4 \left[E\left(\xi^2\right)\right]} + \frac{E\left(\psi^4\right) - \left[E\left(\psi^2\right)\right]^2}{4 \left[E\left(\psi^2\right)\right]^2} \right. \\ &- \frac{E\left(\xi_i^3 \psi_i\right) - E\left(\xi_i \psi_i\right) \cdot E\left(\xi^2\right)}{E\left(\xi_i \psi_i\right) \cdot E\left(\xi^2\right)} - \frac{E\left(\xi_i \psi_i^3\right) - E\left(\xi_i \psi_i\right) \cdot E\left(\psi^2\right)}{E\left(\xi_i \psi_i\right) \cdot E\left(\psi^2\right)} \\ &+ \frac{E\left(\xi_i^2 \psi_i^2\right) - E\left(\xi^2\right) \cdot E\left(\psi^2\right)}{2E\left(\xi^2\right) \cdot E\left(\psi^2\right)} \right\} \end{split}$$

gleich  $\frac{(1-r^2xy)^2}{n}$  setzen darf (vergl. *Biometrika*, Vol. 1x. p. 4).

Aus der Formel für  $\sigma_{R_{\nu}}^2$  erhalten wir:

$$\begin{split} \sigma_{R_0}^2 &= \frac{(1-r^2_{xy})^2}{n}\,,\\ \sigma_{R_1}^2 &= \frac{(1-r^2_{xy})^2}{n-1} \cdot \frac{3n-4}{2(n-1)}\,,\\ \sigma_{R_2}^2 &= \frac{(1-r^2_{xy})^2}{n-2} \cdot \frac{35n-88}{18(n-2)}\,,\\ \sigma_{R_3}^2 &= \frac{(1-r^2_{xy})^2}{n-3} \cdot \frac{231n-843}{100(n-3)}\,,\\ \text{u. s. w.} \end{split}$$

Die Fehlerquadrate der Korrelationskoeffizienten aufeinanderfolgender Differenzenordnungen verhalten sich folglich zueinander ungefähr wie 2:3:4:5....

Die Unsicherheit wächst also mit zunehmender Differenzenordnung etwa im Verhältnis

$$\sqrt{2}:\sqrt{3}:\sqrt{4}:\sqrt{5},...$$

11. Korrelationskoeffizient zweier zusammengesetzter Reihen, die aus oscillatorischen und evolutorischen Elementen bestehen.

Da "Student" diese Frage treffend dargelegt hat, können wir uns kurz fassen. Wenn wir in Betracht ziehen, daß für uns die evolutorische Komponente einer Reihe schon dann in der Praxis verschwunden ist, wenn sie im Verhältnis zur oscillatorischen Komponente so klein geworden ist, daß sie nur die 3<sup>tten</sup>, 4<sup>ten</sup>, u.s.w. Zahlenstellen des Ausdruckes für R beeinflussen kann, so kommen wir zum Schluß, daß nicht nur Komponenten, die durch eine Parabel höherer Ordnung darstellbar sind, sondern auch solche, denen nur transzendentale Gleichungen (z. B. Sinusreihen) genügen, beim endlichen Differenzieren eliminiert werden. Ja mehr noch, man kann beweisen, daß überhaupt alle mehr oder minder "glatten Reihen," alle bei denen eine genügende positive Korrelation zwischen den Nachbargliedern bemerkbar ist, für die Praxis beim endlichen Differenzieren verschwinden. Das verallgemeinerte Cave-Hookersche Verfahren ist daher augenscheinlich ein sehr universales Mittel, die Korrelation oscillatorischer Elemente aus zusammengesetzten Reihen herauszuschälen. Es hat aber einen Haken, auf den hier noch hingewiesen werden muß.

12. Kann man aus dem Verhalten der Reihe  $R_0$ ,  $R_1$ ,  $R_2$ , ...  $R_k$  bestimmen, ob wir den Korrelationskoeffizienten rein oscillatorischer Reihen vor uns haben? "Student" scheint zu glauben, daß wenn irgendein  $R_i$  seinem Vorgänger  $R_{i-1}$  gleich ist, wir es sicher mit dem Korrelationskoeffizienten oscillierender Elemente zu tun haben. Vor einem solchen Schluß ist nachdrücklich zu warnen. Wie es meine (für diesen Artikel etwas zu langwierigen) Berechnungen zeigen, können zwei Nachbarkoeffizienten  $R_i$ ,  $R_{i-1}$  auch bei stark evolutorischen Reihen einander ungefähr gleich sein, und die Wahrscheinlichkeit eines solchen Zusammentreffens ist gar nicht sehr gering einzuschätzen. Nur wenn wir, von irgendeinem  $R_j$  angefangen, immer dieselbe Größe für R erhalten, also  $R_j = R_{j+1} = R_{j+2} = R_{j+3} =$ , wird ein solcher Schluß berechtigt sein, und je länger die Reihe gleicher R, desto wahrscheinlicher wird dieser Schluß.

## STATISTICAL NOTES ON THE INFLUENCE OF EDUCATION IN EGYPT.

By M. HOSNY, M.A., B.Sc.

The statistical returns for Egypt are—as compared with European data—still in a somewhat elementary stage. Age-distributions are of very little value, and in the case of infantile mortality we have only information for certain towns. Further, in the larger towns there is a considerable cosmopolitan element, which gives them a widely different character from the often sparsely populated rural and desert districts. Education is not compulsory, and schools and literacy are largely confined to Cairo, Alexandria and the Canal Government, even when we exclude all foreign scholars. In the same way criminality\* preponderates, in an inverse order it is true, in these three districts, but it is not absolutely certain whether this is due to their more efficient policing, to the presence of more foreigners, or to a real absence of crime in the rural populations. Crime does not appear to arise in Egypt from poverty or drunkenness, two of the main factors of its origin in Western Europe. The criminal, indeed, is rarely habitual; he is an amateur, rather than a professional, and criminals are more often well-to-do, their crimes arising from motives of revenge or passion.

The fact that criminality in Egypt is highly correlated with literacy and scholarship would be noteworthy and might possibly be used as an argument against education, did not the association of crime and education arise from the prevalency of both in the more populated districts, where again we find the greatest abundance of foreigners. Naturally such questions arise as:

- (i) Are the foreigners—and if so, which section of them—to any extent responsible for the prevalence of crime in the districts frequented by them?
- (ii) If we allow for urban conditions, will there still be found a high association of crime and education?

It is perfectly easy to obtain from the Egyptian Census—we used that of 1907—the number of foreigners of each denomination in the various Egyptian

<sup>\*</sup> We understand by "criminality" in this paper, not commission of but conviction for crime.

governments. The only difficulty here was the presence of British troops in Cairo and Alexandria, which placed that nationality in an anomalous position. These were estimated approximately and subtracted. The following groups of foreigners were then dealt with: (a) Ottomans, (b) British subjects, French, Austrians, Germans and Russians\*, (c) Greeks, (d) Italians. The Greeks and Italians were separated from the general European group (b), because they are largely differentiated, the Greeks being frequently small traders and the Italians often manual workers. Their large numbers also justified a separate classification.

Table I gives the foreigners per 10,000 in the 17 Egyptian districts we were able to deal with. It will be noted that the Greeks far outnumber other

TABLE I.

Foreigners per 10,000 and Population per sq. kilometre.

Governments		Ottomans	Europeans other than Greeks and Italians	Greeks	Italians	Population per sq. kilometre
Cairo	***	453	312	298	204	6060
Alexandria		661	514	745	482	6780
Canal†		416	583	846	445	7666
Behera†		43	23	31	11	178
Charkieh		29	5	24	1	257
Dakahlieh and	Damietta	18	5	18	3	346
Gharbieh		2	0	2	0	226
Kalliuhieh		8	3	13	2	469
Menufieh		2	1	7	0	618
Assiut +	601	4	. 2	3	1	454
Assuan		8	5	13	4	533
Beni Suef	•	15	6	9	1	351
Fayoum	•••	10	3	4	0	255
Gerga		2	0	2	0	532
Guizeh		6	6	4	3	447
Kena†		5	4	4	2	339
Minia†		10	5	7	l ī	458

foreigners, but that all foreigners are concentrated in the Cairo, Alexandria and Canal governments.

It was far more difficult to obtain a measure of urban conditions. We had to take very rough measures of the density of the population, because the limits of certain areas are too vaguely defined to be of any service. El Arish has been excluded from the Canal district, Suez and Sinai have also been excluded as there is no enumeration of them with respect to criminality, literacy and scholarship. These densities, with such value as they have, are given in the last column of Table I.

- \* The contributions from other smaller nationalities were omitted.
- † Various approximations and omissions occur in these cases in obtaining density.

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Table II provides the number of male criminals per 1000 of the male population, the literacy or number of male persons able to read and write per 100 of

TABLE	II.	Educational	and	Criminal	Indices.
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Governme	nts	Male Criminals per 1000 males	Literacy per 100 males	Male Scholars 5—19, per 100 boys of those ages
Cairo		12.90	28.03	30.20
Alexandria Canal and El Ai	rish	14·15 22·30	30·09 23·39	19·99 8·54
		5.30	9.29	1.01
Charkieh Dakahlieh and 1	 Damietta	4·20 4·35	9·09 8·18	1.66 1.76
Gharbieh	•••	5.65	8.22	3.04
Manufak	•••	6.65 3.85	8·13 8·45	1·39 1·06
Assint	•••	5.45	7.01	4.02
		4.20	7.68	0.82
Farrance		5·70 6·85	8·42 6·54	2·03 1·85
Gerga		3.95	5.84	2.22
Varia		5·10 3·45	6·38 5·34	1·15 1·66
Minio		5.20	7.25	3.13

the male population\*, and the number of male scholars aged 5 to 19 per 100 of the native boys of those ages†.

We shall use the following symbols to denote the factors which occur in Tables I and II:

O = Ottomans, G = Greeks, I = Italians,

E =Europeans other than Greeks and Italians.

C = Criminality, L = Literacy, S = Scholarship, D = Density of Population.

Each government was treated as of equal weight, although the populations vary from 233,000 in Assuan to 1,485,000 in Gharbieh. The standard-deviations and product-moments were found without grouping. The following results were obtained:

Means	Standard Deviations	Correlations
$m_C = 7.015$ ,	$\sigma_C = 4.791$ ,	$r_{CL} = + .8450 \pm .0468,$
$m_L = 11.019,$	$\sigma_L = 7.641,$	$r_{CS} = + .6242 \pm .0999,$
$m_S = 5.031,$	$\sigma_S = 7.735$ ,	$r_{LS} = +.9028 \pm .0303,$
$m_D = 1528$ ,	$\sigma_D = 2475.5,$	
3		

Correlations:

$$r_{DC} = +.9614 \pm .0124$$
,  $r_{DS} = +.8097 \pm .0566$ ,  $r_{DL} = +.9563 \pm .0138$ .

Now at first sight these results would seem to indicate a very bad influence of education on crime. Where literacy and scholarship are greatest, there criminals

<sup>\*</sup> Egyptian Census, 1907, p. 99.

<sup>†</sup> Foreign male scholars are excluded in the case of Cairo, Alexandria and the Canal. They have no sensible numerical existence elsewhere. Criminals and scholars are taken from the *Annuaire Statistique de l'Egypte*, 1912, pp. 95 and 135.

are most numerous! And a superficial argument might be used to condemn the character of education in Egypt, or education in general. But it will be clear on examination of the isolated values that the observed high correlations arise solely from the urban character in Egypt of both criminality and education. We have endeavoured therefore to correct this by finding the partial correlations for constant density of population.

There now result

$$_D r_{CS} = -.9554 \pm .0143,$$
  
 $_D r_{CL} = -.9231 \pm .0242,$   
 $_D r_{LS} = +.7480 + .0721.$ 

Thus, while there still remains a quite considerable relation between the prevalence of literacy and scholars for constant density, we find that for a constant degree of urban conditions, the greater the literacy and the greater the amount of education the less will be the criminality. The negative correlations are now even higher than the uncorrected positive ones and of course are markedly significant. While admitting the slender nature of the Egyptian data, we think that this swinging over of the relation of crime and education when we correct for density is suggestive, and it would be of interest to work out similar correlations for states in which the statistics are of a more ample character. It does, however, appear reasonable to assert that there is no evidence to indicate that education leads to criminality—rather the reverse—in Egypt.

We will next consider the influence of the presence of foreigners in Egypt.

We find:

${f Means}$	Standard Deviations	Correlations
$m_0 = 99.53,$	$\sigma_0 = 195.60,$	$r_{OC} = + .8425 \pm .0473,$
$m_E = 86.88,$	$\sigma_E = 183.70,$	$r_{EC} = + .9546 \pm .0145,$
$m_G = 119.41,$	$\sigma_{\scriptscriptstyle G}\!=256{\cdot}61$ ,	$r_{GC} = + .9429 \pm .0181,$
$m_I = 68.24,$	$\sigma_I = 152.04,$	$r_{IC} = + .9192 \pm .0254.$

Correlations:

$$r_{DO} = + .9575 \pm .0136,$$
  $r_{DE} = + .9844 \pm .0050,$   $r_{DG} = + .9491 \pm .0162,$   $r_{DI} = + .9617 \pm .0123.$ 

Here, if we judged by the raw correlations only, we must assert that the correlations of crime with the presence of foreigners are so high, that the foreigners must be corrupting the Egyptian population. But again the association only arises because the criminals and foreigners are both prevalent in the big towns. If we correct for density of population, we find the results are very different. Thus we have:

$$_D r_{OC} = -.9811 \pm .0061,$$
  $_D r_{EC} = +.1692 \pm .1591,$   $_D r_{EC} = +.3524 \pm .1433,$   $_D r_{IC} = -.0713 \pm .1628.$ 

It is now obvious that the correlation of Europeans other than Greeks and Italians with criminality has become insignificant having regard to its probable error; the correlation of the presence of Italians and criminality is now negative, but less than its probable error. Thus of Christians only the presence of the

Greeks may possibly, but not certainly, be detrimental. The Ottomans have now a large negative correlation of a quite significant character, or we might assert that the presence of Ottomans tends to diminish criminality. The Greeks are frequently moneylenders and alcohol dealers, and the Ottomans, especially the Arabs, have among them a good many religious teachers.

We have, however, to note that criminality is greatest in the Canal Government, where Europeans and Greeks are most frequent, while the Ottomans are most numerous in Alexandria, where crime is almost 40% less than in the Canal Government. To test the influence of the three densely populated governments, we put the Canal proportion of the Ottomans at Cairo, that of Cairo at Alexandria and that of Alexandria at the Canal. There resulted:

$$r_{OC} = +.9707$$
, instead of +.8425,  
 $r_{DO} = +.9870$ , instead of +.9575,  
 $pr_{OC} = +.4918$ ,

leading to

or we may safely say, that if the proportions of Ottomans at Alexandria and along the Canal were interchanged, then no relation between the presence of Ottomans and the absence of criminality would exist, indeed the relation would probably be reversed. The prevalence of the Ottomans in Alexandria has been attributed to its more temperate climate. There is certainly a large Ottoman element in Alexandria, there being 21,827 Ottomans out of a population of 332,246, and it is larger than any other foreign element except the Greeks. In Cairo, with 29,516 out of 654,476 inhabitants, the Ottomans exceed any other single foreign element. It is conceivable, therefore, that they may be able to influence the moral tone of those towns. It must be borne in mind, however, that crime is far more frequent in the Cairo and Alexandria governments than in the more purely rural districts, and we can scarcely suppose that Cairo and Alexandria would reach the still higher criminality level of the Canal, were it not for the presence of the Ottomans. In the Canal Government there are exceptional conditions, and we can hardly assume that a transfer of the Ottomans from Alexandria to the Canal would interchange their proportions of criminality. Greeks no doubt flock to the Canal for business purposes, the other Europeans largely for control purposes; the Ottomans, relatively speaking, avoid it. Without further analysis it would not be possible to assert definitely that the presence of Ottomans reduces crime. It may be doubted whether the presence of foreigners, with the possible exception of the Greeks, is really associated with the extent of criminality in Egypt.

A further investigation was undertaken in regard to the possible influence of education on infantile mortality. The birthrate and deathrate in Egypt are both remarkably high. Thus for the years 1899–1909 inclusive the average rates were:

	Births per 1000*	Deaths per 1000	Excess of Births over Deaths
Cairo	40.7	35.7	+ 5.0
Alexandria	38.0	31.8	+ 6.2

<sup>\*</sup> Still births not included.

Many European towns with half the above birthrates have considerably greater excesses of births over deaths.

Unfortunately the infantile mortality is only recorded in Egyptian towns and not in the governments at large or in the rural districts. We are obliged, therefore, to deal with these only when considering the relation of education to infantile mortality. From p. 49 of the Annuaire Statistique de l'Égypte, 1912, we obtain the infantile mortality for 1911, and note at once how extraordinarily high it stands. From p. 286 of the Census of Egypt, 1907, we take the percentage of male literates in the total male population, and from the Statistique Scolaire, 1912-1913, p. 74, the percentage of scholars in the total population\*. As it was possible that the density of town population might influence the results, we took the number of persons per house, which was about the only social factor available. This will probably represent fairly closely the average size of family. This was taken from the Census, 1907, p. 286. The mean, 5.64 persons per house, suggests that the average number of living children can hardly exceed three. The marked relationship that occurs in European towns between gross size of family and infantile mortality cannot be satisfactorily tested on the Egyptian data, because we cannot ascertain the infantile mortality in each size of family. The number of persons to the house is indeed rather a measure of net than gross family, and we only know this as an average value for each town. It does not follow that a town with a low number of persons per house is one with small gross families; the low number may be due to the heavy infantile mortality Accordingly the correlation between persons per house and infantile mortality is not necessarily even a measure of the influence of overcrowding on infantile mortality (although this is often supposed to be the case); it is conceivable that a high infantile mortality might be the source of a low number of persons per house, and the unravelling of cause and effect is only possible where we know not only the number of persons per house, but its relation to both the gross and net family of that house.

Let I = Infantile mortality, L = Literacy, S = Scholars, P = Persons per house. Then we have the following results:

Means	Standard Deviations	Correlations
$M_I = 29.30,$	$\sigma_I = 7.608,$	$r_{IL} =1040 \pm .1500,$
$M_L = 21.96,$	$\sigma_L = 5.137$ ,	$r_{IS} = + .5309 \pm .1278,$
$M_S = 5.569,$	$\sigma_S = 2.951$ ,	$r_{LS} = +.0093 \pm .1508,$
$M_P = 5.643,$	$\sigma_P = 1.428,$	

Correlations:

$$r_{PI} = + .1675 \pm .1487$$
,  $r_{PL} = - .3421 \pm .1437$ ,  $r_{PS} = + .0296 \pm .1508$ .

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<sup>\*</sup> The scholars were taken for 1910-1911, the year of infantile mortality, but this involved the assumption that the foreign scholars were the same in numbers in 1910-11 and 1912-13, probably not a very inaccurate assumption, which in any case affects little more than Cairo, Alexandria, Suez and Ismailia practically. It is the number of Egyptian scholars that is rapidly changing and the scholars dealt with in our ratio are Egyptian only.

TABLE III. Infantile Mortality. Persons per House and Education.

Town	Infantile Mortality per 100 births	Male Literacy per 100 of population	cholars per 100 of population	Persons per House
Cairo	32.9	28:03	6.12	4.62
Alexandria	26.9	30.09	3.41	8.43
Damietta	18.1	7.06	1.89	6.96
Port Said	21.0	24.13	2.64	4.14
Ismailia	16.0	28.05	1.22	4.10
Suez	26.9	25.74	0.64	3.85
Benha	29.6	20.54	4.87	5.47
Zagazig	27.9	25.67	6.47	6.07
Tantah	29.6	25.62	9.45	5.18
Mansorah	21.4	26.77	6.20	4.60
Chibine El Kom	16.1	18.71	5.10	4.92
Damanhur	27.5	19.54	3.55	7.27
Guizeh	35.6	19.23	11:31	6.13
Fayoum	40.1	15.55	4.78	9.34
Beni Suef	37.1	21.15	7.19	5.11
Minia	38.2	21.96	8.89	4.96
Assiut	33.6	20.92	11.48	6.00
Sohag	29.0	22.37	5.58	6.15
Kena	37.4	16.76	4.80	5.14
Assuan	41.1	21.31	5.78	4.09

It will be clear from these results that there is no significant relation between the literacy of the male population and infantile mortality. There is also no significant relation between the number of persons to a house and the number of scholars, i.e. it does not appear to be the more crowded towns which have the largest percentage of scholars to the population; Alexandria and Damietta, for example, have considerably more than the mean number of persons to the house and relatively few scholars. On the other hand a larger number of literates marks less crowding. Crowding and infantile mortality are slightly related, but considering the probable error, not with definite significance\*.

While literacy has no relation to the infantile deathrate, it is noteworthy that there is a significant correlation (+:5309 ±:1278) between the number of scholars and the infantile deathrate, which is greater where there is more education. Now this either suggests that many scholars mean large families and large families correspond to increased infantile mortality, which is usual, or that the towns in which there are the classes who educate their children have a higher infantile deathrate. The only means, and those inadequate, of testing the first

<sup>\*</sup> This agrees with the result for overcrowding and infantile mortality in English manufacturing towns, where the correlation is very small and sometimes has one sign and sometimes the other.

assumption are to take the partial coefficient between scholars and deathrate for constant number of persons per house.

We find\*: 
$$_{P}r_{IS} = + .5336 \pm .1107$$
; similarly  $_{P}r_{IL} = - .0504 \pm .1543$ .

There is thus a slight increase in the relation of scholars to deathrate when we take a constant number of persons per house, and it is hard to believe that the relation is indirectly due to size of family. The second result shows that literacy has no relation to the infantile deathrate. Towns like Alexandria, Damietta, Port Said, Ismailia, and to a less extent Suez, with a low infantile deathrate have a low education rate, and towns like Cairo, Guizeh, Beni Suef, Minia, and Assiut, with high infantile deathrates have high education rates. The first towns are on the sea or the canal, the second in the Nile Valley; it is conceivable that the latter are the more unhealthy for the infant; it would need special local knowledge to explain why education has been most accepted above Cairo†. There does not, however, seem any relation between ignorance, as measured by literacy, and a heavy infantile mortality, nor on the other hand can we assert that education and European influence have certainly increased criminality.

<sup>\*</sup> The value of  $_P r_{LS}$  is +  $\cdot 0207 \pm \cdot 1508$ , and is therefore not significant.

<sup>†</sup> It is noteworthy that there is no relation between literacy and number of scholars, i.e. education of children does not appear to follow the power to read and write in their parents, that is to say if we judge by the averages in towns and not by individuals.

# HEIGHT AND WEIGHT OF SCHOOL CHILDREN IN GLASGOW

BY ETHEL M. ELDERTON, Galton Fellow, University of London.

In 1905-6 an enquiry was made in the Public Schools of the School Board for Glasgow as to the height and weight of all the scholars, the occupation of the parents, the number of rooms occupied etc. By permission of Sir John Struthers, of the Scottish Education Office, these schedules were most kindly placed at the disposal of the Galton Laboratory.

The number of children concerning whom the enquiry was made is over seventy thousand of ages 5 to 18 years. The schools from which these children came were divided into four groups according to the district in which the schools were situated.

Group A comprised schools in the poorest districts of the city.

- B ,, in poor districts of the city.
- " C " in districts of a better class.
- " D " in districts of a still higher class with which are included four out of five Higher Grade Schools.

The data were originally used by the Galton Laboratory with the object of discovering how far the physique of school children, judged by their height and weight, is affected by the occupation of the father and the employment of the mother. With this end in view the necessary data were entered on cards. Children over 14 were excluded and all children who had not both parents alive were also excluded; this left us with 30,965 girls and 32,811 boys.

The object of the present paper is to ascertain what is the average weight of a child of a given age and a given height.

The first step in this enquiry was to sort the cards and form tables giving the distribution of weight for each height at each age in each school group, and this laborious work was carried out very largely by Miss Augusta Jones; this step necessitated making 72 tables, and she is responsible for 58 of them while the

remaining 14 are due to Miss H. Gertrude Jones; I have to thank most heartily these colleagues for their very efficient help in this matter.

The three factors with which we are concerned are the age, height, and weight of school children. The instructions issued to the teachers in the schools for recording these three facts were that ages were to be given to the nearest year, weights to the nearest pound, and heights to the nearest quarter of an inch\*. The method of recording ages is very important. Ages being recorded to the nearest year, this means that children classed as 6 years were from 5.5 years to 6.5 years; and the average age of this group was 6 years; this is not the method most frequently employed for recording ages; "age last birthday" is generally used and if "age last birthday" be given as 6 years then the children of that age are from 6 to 7 and the average age of children in this group is approximately 6.5 years. It will be seen at once that a comparison of weights and heights of two groups of children of 6 years cannot be undertaken until we know which method of recording ages has been adopted. The height and weight of these Glasgow children have been compared by Dr Leslie Mackenzie and Captain Foster† with the height and weight of children as given by the Anthropometric Committee of the British Association and it is pointed out that at each age the average weight of the children is uniformly below the "standard of the Anthropometric Committee," and that generally speaking the same thing applies to height. As a matter of fact this point as to age has not been noticed by these writers and children whose average age is 6 years in Glasgow are compared with children whose average age is 6.5 years, naturally the younger children are shorter and lighter. There is further an important question to be asked: Which standard of the B.A. Anthropometric Committee ought to be selected? To this point I return below.

As I have said the Glasgow children's ages were recorded to the nearest year, but the Anthropometric Committee recorded age last birthday, and before these children can be compared the six months extra growth must be allowed for. This is quite easily done by finding the regression of height and weight on age and adding half the regression coefficient to the height and weight of the Glasgow children. We have found the regression for children of 5 to 14 inclusive to be as follows:

	Boys	Girls
Regression of Weight on Age	 4.564	4.916
,, Height on Age	 1.807	1.937

<sup>\*</sup> It is not known what record was made when an exact half year, an exact half pound or an exact quarter inch occurred.

<sup>†</sup> Report on the Physical Condition of Children attending the Public Schools of the School Board for Glasgow, by Dr W. Leslie Mackenzie and Captain A. Foster. Wyman and Sons, 1907.

<sup>‡</sup> The actual wording of the Glasgow direction to school teachers runs: "In recording age, disregard months and record to nearest year; thus 6 years 7 months record as 7 years, 8 years 3 months record as 8 years." It is not clear how 6 years 6 months would be recorded; we have assumed as no half years are entered in the schedules that an exact calculation was made in the case of each child of doubtful age to ascertain whether it was or was not past the half year.

This means that we must add 2.28 lbs. to the weight of the Glasgow boys and ·90 inches to their height and 2·5 lbs. to the weight of Glasgow girls and ·97 inches to their height before we can compare them with the Anthropometric Committee's standard. The Glasgow children still fall below the "Anthropometric Committee's Average" but not to the appalling extent shown in the diagram at the end of Dr Mackenzie's and Captain Foster's Report. Personally I should hesitate to compare actual height and weight of Glasgow school children with the so-called Anthropometric Committee's standard. The so-called standard is taken from the Final Report of the Anthropometric Committee of the British Association, 1883. In Tables XVI—XIX, the average heights and weights at different ages of males and females of different classes of the population of Great Britain are given. For example in the case of stature we have four classes: Class I, Professional Classes, Town and Country, 10,739 individuals, ages 9 to 60; Class II, Commercial Classes, Towns, 5472 individuals, ages 8 to 60 (5 below 8 are of no service for means); Class III, Labouring Classes, Country, 8727 individuals, ages 3 to 70 (8 below 3 are of no service); Class IV, Artizans, Towns, 126,236 individuals, ages 3 to 60, and 451 babies at birth. All these data are pooled and the column headed "General Population, All Classes, Town and Country," and it is this "General Population" which is so frequently cited by various medical authorities, including Dr Leslie Mackenzie and Captain Foster, as the Anthropometric Committee's "standard." What they understand by such a "standard" it is impossible to say. It does not represent the "General Population" of Great Britain, but the total population measured by the Committee. In this all the babies are artizan babies, there are only 8 children from 0 to 2 and these belong to the labouring rural classes, and there is no professional class contribution until after 9 years of age. Then the various age groups are made up from various social classes in proportions which bear no relation whatever to their actual proportions in the kingdom at large. For example, the average height of lads of 18 is determined from 1724 of the professional, 62 of the commercial, 148 of the rural labourer, and 371 of the town artizan classes! It will be quite clear that a "standard" reached in this way means absolutely nothing at all, and yet this is the "standard" which, attached to numerous weighing machines is posted in innumerable public places up and down this country. It does not in the least represent any "General Population" of Great Britain. To be a standard of the general population each class should have been properly weighted, and this cannot be done as in certain classes certain ages are quite inadequately represented, or not represented at all. There is in fact no such thing as an "Anthropometric Committee's standard" for either height or weight. The only thing that is possible is to compare the corresponding social class in that Committee's measurements with the measurements under consideration. In the case of Dr Leslie Mackenzie's and Captain Foster's data, this is undoubtedly the Class IV, "Artizans, Towns." Such a comparison is made in the accompanying diagrams. It will be seen that the Glasgow children as far as height is concerned are the equals if not the superiors of the Anthropometric

Committee's artizan class. In weight they appear to be somewhat less, but here Dr Leslie Mackenzie and Captain Foster have overlooked the fact that the Glasgow children were weighed without boots, but the British Association Committee weighed in ordinary indoor clothing, i.e. with boots or shoes on. Now girls' boots weigh as much as  $1\frac{1}{4}$  to  $2\frac{1}{9}$  lbs. and boys' boots  $1\frac{3}{4}$  to  $3\frac{1}{9}$  lbs.\* Hence in comparing children in Glasgow with those six months older, Dr Leslie Mackenzie and Captain Foster have dropped 2½ lbs. in weight, while in comparing children without boots with those with boots they have dropped another  $1\frac{1}{4}$  lbs. to possibly  $3\frac{1}{2}$  lbs. We should anticipate therefore that their readings would be 3½ to nearly 6 lbs. too small †. There is in our mind very little doubt that the weight of the Glasgow children is at every age equal or superior to the weight of the artizan children measured by the British Association Anthropometric Committee and the statement of Dr Leslie Mackenzie and Captain Foster that "at each age from 5 to 18 the average weight of the [Glasgow] children is uniformly below the standard of the Anthropometrical Committee;" arises from their having entirely overlooked the conditions as to class, age and manner of weighing which were adopted by that Committee, a knowledge of which was essential to any comparison with the Committee's data. In the diagrams on pp. 292-3 we have given the Glasgow measurements set against those of the artizan class of the Anthropometric Committee, and the reader will see clearly how all the arguments based on differences between the Glasgow and the "Anthropometric standard" fall at once to the ground. There is nothing exceptional in the Glasgow data, they differ of course from data for the children of the professional classes, but this difference is not confined to Glasgow. Apart from this point it is essential that the ages of the two groups of children should be the same and not differ by six months.

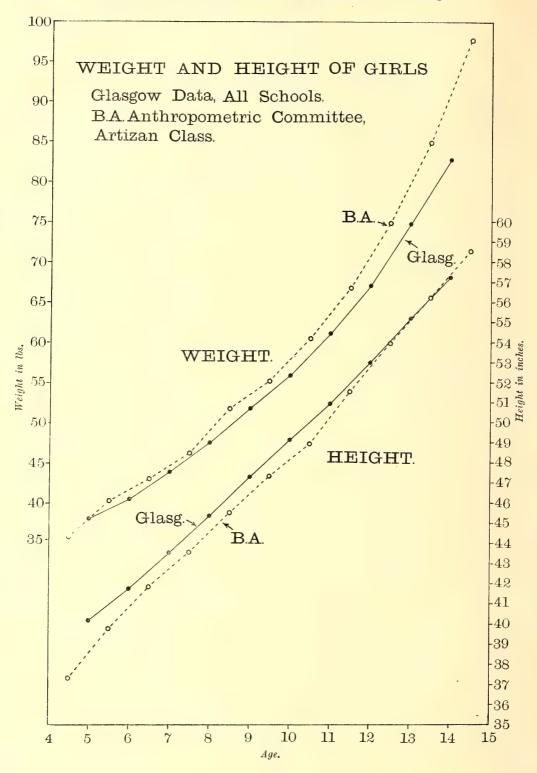
In the data used for this paper, children of 5 were omitted; they are few in number and are not therefore likely to give such reliable results when each age group is used separately. The mean weight for each height in inches was then found and the regression equation calculated. These equations are given in Table I. It will be observed from these equations that, though some irregularities occur, generally speaking weight increases more rapidly for a given height in the better school groups, at the later ages, and for girls more than boys except at ages 6 and 7.

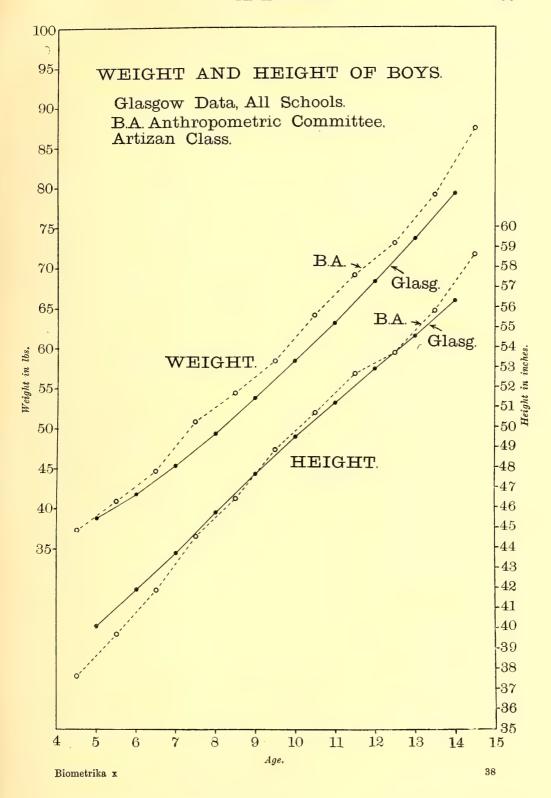
We can see from these equations that the multiple regression surface for weight on height and age is not absolutely planar. It can be shown that it is

<sup>\*</sup> New "tacket" boots for girls of five in Glasgow weight 1 lb. 5 oz. falling to about 1 lb. 3 oz. when the tackets are worn down; for girls of fourteen 2 lbs. 6 oz. falling to about 2 lbs. 2 oz. For boys of five years new tacket boots weigh 1 lb. 14 oz. falling to about 1 lb. 11 oz. when worn down; for boys of fourteen the former weigh 3 lbs. 9 oz. and the latter about 3 lbs. 3 oz. We have to thank Dr Chalmers, M.O.H. for Glasgow, for this information.

<sup>†</sup> Many public elementary school children have great masses of metal on their boots. Undoubtedly the older children have heavier boots, and we can see from the diagrams that the divergence of the Glasgow children from the Anthropometric Committee's artizan children increases with age.

<sup>#</sup> Report, Scottish Education Department, 1907, p. iv.





### TABLE I. Glasgow.

Age	Group A, Boys	Group B, Boys	Group C, Boys	Group D, Boys
6 7 8 9 10 11 12 13 14	$\begin{split} W &= -21 \cdot 164 + 1 \cdot 503  H \\ W &= -21 \cdot 065 + 1 \cdot 519  H \\ W &= -19 \cdot 381 + 1 \cdot 495  H \\ W &= -24 \cdot 652 + 1 \cdot 635  H \\ W &= -29 \cdot 589 + 1 \cdot 768  H \\ W &= -54 \cdot 910 + 2 \cdot 302  H \\ W &= -49 \cdot 513 + 2 \cdot 217  H \\ W &= -65 \cdot 467 + 2 \cdot 547  H \\ W &= -83 \cdot 784 + 2 \cdot 888  H \end{split}$	W = -22.576 + 1.532 H $W = -26.308 + 1.635 H$ $W = -28.127 + 1.695 H$ $W = -32.826 + 1.818 H$ $W = -35.696 + 1.899 H$ $W = -39.725 + 2.005 H$ $W = -62.890 + 2.476 H$ $W = -63.516 + 2.511 H$ $W = -76.749 + 2.775 H$	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	W = -25.678 + 1.603H $W = -34.819 + 1.818H$ $W = -32.777 + 1.790H$ $W = -36.030 + 1.883H$ $W = -51.636 + 2.218H$ $W = -67.664 + 2.546H$ $W = -62.052 + 2.450H$ $W = -99.908 + 3.160H$ $W = -126.446 + 3.633H$

Age	Group A, Girls	Group B, Girls	Group $C$ , Girls	Group D, Girls
6 7 8 9 10 11 12 13 14	W = -14.561 + 1.329 H $W = -19.762 + 1.465 H$ $W = -20.721 + 1.503 H$ $W = -30.133 + 1.730 H$ $W = -36.478 + 1.878 H$ $W = -48.707 + 2.153 H$ $W = -58.277 + 2.360 H$ $W = -74.156 + 2.694 H$ $W = -95.464 + 3.084 H$	$W = -15 \cdot 985 + 1 \cdot 345 H$ $W = -24 \cdot 130 + 1 \cdot 556 H$ $W = -30 \cdot 622 + 1 \cdot 718 H$ $W = -29 \cdot 081 + 1 \cdot 709 H$ $W = -38 \cdot 866 + 1 \cdot 925 H$ $W = -43 \cdot 005 + 2 \cdot 034 H$ $W = -63 \cdot 908 + 2 \cdot 465 H$ $W = -88 \cdot 043 + 2 \cdot 939 H$ $W = -84 \cdot 496 + 2 \cdot 906 H$	W = -23.728 + 1.551 H $W = -29.312 + 1.693 H$ $W = -29.113 + 1.691 H$ $W = -38.624 + 1.917 H$ $W = -46.263 + 2.088 H$ $W = -51.146 + 2.209 H$ $W = -77.316 + 2.735 H$ $W = -83.960 + 2.892 H$ $W = -106.133 + 3.317 H$	W = -27.563 + 1.624H $W = -30.226 + 1.694H$ $W = -40.156 + 1.927H$ $W = -45.066 + 2.045H$ $W = -62.015 + 2.337H$ $W = -57.754 + 2.339H$ $W = -84.298 + 2.859H$ $W = -103.594 + 3.229H$ $W = -134.197 + 3.804H$

W is weight in lbs., H is height in inches.

The ages are *central* ages, and to obtain the weight corresponding to a given height the child should be taken to the *nearest* whole year.

weight on age and not height on age which is non-linear. The departure from linearity is not great, but Mr H. E. Soper, in order to smooth the material, fitted a parabolic surface to the regression surface of weight on height and age.

Let W be as before the weight in lbs., H = height in inches, and y equal the age of the child measured from  $10^*$ . Then

$$W = -\phi_1(y) + \phi_2(y) H$$

is the form of the surface when the relation of W to H for a given age is sensibly linear.

Mr Soper now assumed:

$$\phi_1(y) = a_0 + a_1 y + a_2 y^2, \ \phi_2(y) = b_0 + b_1 y + b_2 y^2$$

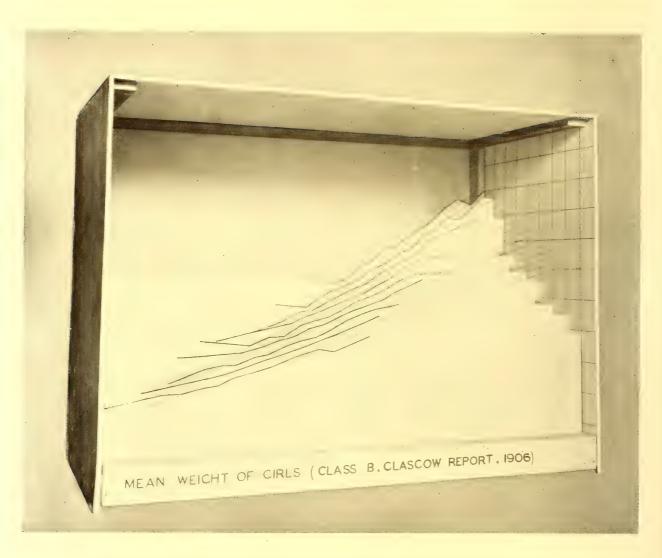
and determined  $a_0$ ,  $a_1$  and  $a_2$ ,  $b_0$ ,  $b_1$  and  $b_2$ , so that:

$$\Sigma \{n (\phi_1(y) - a_0 - a_1 y + a_2 y^2)\} = \text{minimum},$$
  
 
$$\Sigma \{n (\phi_2(y) - b_0 - b_1 y - b_2 y^2)\} = \text{minimum},$$

where n is the number of individuals in any age group.

<sup>\*</sup> Thus y takes every value from -4 to +4 and we have nine equations to deal with.





. Model of Regression Surface, giving mean weight of Girls of Class B of Glasgow Schools for a given Height and Age. The mean weight is the vertical coordinate and each section parallel to the front of the model gives the mean weight for the several Heights of Girls of a given Age. See p. 295.

Now  $\phi_1(y)$  and  $\phi_2(y)$  for given y's are the values determined in Table I for the constants at each age of the regression lines

$$W = -A + BH$$

and n is the number of children dealt with at each age. Our type equations are then of the form:

$$a_0 + \frac{1}{9}a_1\Sigma(ny) + \frac{1}{9}a_2\Sigma(ny^2) = \frac{1}{9}\Sigma(A),$$

$$\frac{1}{9}a_0\Sigma(ny) + \frac{1}{9}a_1\Sigma(ny^2) + \frac{1}{9}a_2\Sigma(ny^3) = \frac{1}{9}\Sigma(Ay),$$

$$\frac{1}{9}a_0\Sigma(ny^2) + \frac{1}{9}a_1\Sigma(ny^3) + \frac{1}{9}a_2\Sigma(ny^4) = \frac{1}{9}\Sigma(Ay^2),$$

and similar equations for  $b_0$ ,  $b_1$ ,  $b_2$ , with B for A.

When these constants had been determined we put Y = 10 + y and obtain the equations given in Table II.

#### TABLE II.

Glasgow, School Children.

```
W=Weight in lbs.
                                          H= Height in inches.
                                                                            Y=True age.
   Boys
Group A
                W = \{02181Y^2 + 2.214 - 2554Y\} \times H - \{1.13275Y^2 + 67.542 - 14.7417Y\},
                W = \{0.01533 Y^2 + 1.900 - 0.1493 Y\} \times H - \{0.83314 Y^2 + 0.53.101 - 0.8662 Y\},
        B
        C
                W = \{ 03990 Y^2 + 3.614 - 5796 Y \} \times H - \{ 2.08397 Y^2 + 139.456 - 31.6570 Y \},
                W = \{ 02983 Y^2 + 2.799 - 3636 Y \} \times H - \{ 1.76624 Y^2 + 111.407 - 24.0174 Y \}.
        D
   Girls
Group A
                W = \{ .01880 Y^2 + 1.657 - .1644 Y \} \times H - \{ .96454 Y^2 + 38.119 - .9.7305 Y \},
                W = \{02081 Y^2 + 1.907 - 2043 Y\} \times H - \{1.16330 Y^2 + 60.230 - 13.6925 Y\},
         B
         C
                W = \{02315Y^2 + 2\cdot222 - 2457Y\} \times H - \{1\cdot21642Y^2 + 67\cdot626 - 14\cdot3416Y\},
                W = \{ 02701Y^2 + 2.385 - 2832Y \} \times H - \{ 1.56165Y^2 + 87.624 - 18.9239Y \}.
         D
```

A model of the surface for Glasgow Girls of Class B has been made by Mr Soper. Allowing for the points based on few observations at the end of each regression line of weight on height for constant age, the scroll represented by black threads is quite a good fit to the observations represented by card sections. The model is, however, difficult to photograph in a manner which shows effectively the approximation of the thread scroll to the cut card sections. The reader should note that an additional thread is placed between each of the threads which graduate the regression lines for the different ages.

Further eight tables (Tables  $\alpha - \theta$ ) have been constructed in order that the average weight of any boy or girl of a given height and age can be read off at once. See pp. 300-303. It has been stated before that the age groups in Glasgow are from 5.5 to 6.5 years etc. and that 6, 7, 8 etc. are the centres of each age group,

but since frequently the centres are at 6.5, 7.5 etc. we have constructed Table III which enables anyone to find mean height and weight at any age between 5.5 and 14.5 years. The regression lines are calculated from the original tables in which children of 4.5 to 5.5 years were included. The regression lines omitting the

TABLE III.

Glasgow.

		Mean Height				Mean V	Veight	
	A	В	C	D	A	В	C	D
Boys: 5.5—6.5 6.5—7.5 7.5—8.5 8.5—9.5 9.5—10.5 10.5—11.5 11.5—12.5 12.5—13.5 13.5—14.5	41·3 43·0 45·1 47·0 48·8 50·6 52·3 53·8 55·2	42·1 44·0 45·9 47·7 49·5 51·1 52·8 54·3 55·5	42·1 44·0 46·2 48·1 49·9 51·5 53·5 55·0 57·2	43·0 44·8 46·9 49·0 50·9 52·6 54·2 55·9 57·7	40·9 44·2 48·0 52·3 56·7 61·6 66·4 71·7 75·6	42·0 45·6 49·6 53·9 58·4 62·7 67·8 72·9 77·3	42·5 45·9 50·1 54·4 59·5 63·9 69·1 75·6 82·2	43·3 46·6 51·2 56·3 61·2 66·3 70·8 76·9 83·2
Regression on Age	1.800 ins.	1.728 ins.	1.847 ins.	1.846 ins.	4·305 lbs.	4·395 lbs.	4·772 lbs.	4·914 lbs.
Girls: 5.5— 6.5 6.5— 7.5 7.5— 8.5 8.5— 9.5 9.5—10.5 10.5—11.5 11.5—12.5 12.5—13.5 13.5—14.5	41·0 42·9 44·6 46·6 48·5 50·3 52·4 54·4 55·8	42·0 43·7 45·6 47·4 49·2 51·1 53·0 55·2 57·1	41 · 9 43 · 7 45 · 6 47 · 6 49 · 4 51 · 2 53 · 3 55 · 4 57 · 0	42.7 44.8 46.4 48.6 50.4 52.2 54.1 56.5 58.7	39·9 43·0 46·4 50·5 54·7 59·5 65·3 72·4 76·8	40·6 43·9 47·7 51·8 55·8 60·8 66·8 74·3 81·3	41·3 44·7 48·1 52·7 56·9 61·9 68·4 76·1 83·0	41.8 45.6 49.3 54.3 58.8 64.4 70.5 78.8 89.0
Regression on Age	1.914 ins.	1.859 ins.	1.903 ins.	1.943 ins.	4.551 lbs.	5.083 lbs.	4·944 lbs.	5·489 lbs.

children of 4.5 to 5.5 years were worked out for height on age and weight on age for boys in Group A, and were found to be 1.81 instead of 1.80 for height and 4.39 instead of 4.31 for weight, but such differences are not great enough to matter and the remaining regression coefficients were not calculated with children of five years excluded.

In connection with the tables (1 to 72, pp. 304—339) it should be noted that in transferring the data for boys from the original sheets to cards, '75 of an inch was included in the inch above; for example, 30.75 inches was entered as 31 inches and the centre of the group of 30 inches is 30.125 inches. The data for the girls

were transferred to cards much later and the simpler method was employed, and 30.75 was included in the 30 inch group and the centre of this group is 30.375.

Through the kindness of Dr Priestley, School Medical Officer for Staffordshire, we have been able to obtain the regression of Weight on Height for certain age groups of boys and girls in that county. Staffordshire is a county of very various occupations and contains an agricultural as well as a mining and factory population.

The children measured are "entrants" and "leavers" and a further group of children, namely those from 8 to 9 were measured. The "leavers" include children of 12 to 14 years, "since in general the only 'leavers' at age 12 to 13 are rural, and the only 'leavers' at age 13 to 14 are urban\*."

The children were of the age stated, 5 and not yet 6, 8 and not yet 9, on January 1, 1911, but the actual day of weighing may have been any school day from January to December, so that a child entered as 8 may have been only a few days short of 10 when it was actually measured, and therefore the mean age of the group of children of 8 to 9 will be 9 years. "In the case of the group of leavers, 13 to 14, no child can have been more than 14, because on attaining that age the children are entitled to leave school, and generally do leave. With these the mean height and weight in our tables refer to the true mean of the years of the group, viz., 13 and a half †." We shall table to the middle of the group, namely at ages 6, 9, 13 and  $13\frac{1}{2}$ .

The children were weighed and measured without shoes, but in ordinary indoor clothes. The figures were read to the nearest quarter of an inch and to the nearest quarter of a pound.

		GIRLS		Boys			
Ages	Mean Height	Mean Weight	Regression of Weight on Height	Mean Height	Mean Weight	Regression of Weight on Height	
$\begin{array}{c} 6 \\ 9 \\ 13 \\ 13\frac{1}{2} \end{array}$	41 ·9 47 ·7 56 ·7 57 ·1	39·8 51·1 78·0 81·0	1:705 2:024 3:272 3:360	42·1 48·1 55·8 56·3	41.0 53.0 75.3 77.7	1.741 2.120 2.811 3.166	

Staffordshire Children.

It will be as well to compare these means with those for all Glasgow; so far we have not given them in this paper for all the schools taken together but only for each school group.

<sup>\*</sup> Staffordshire County Council, Annual Report of the School Medical Officer for the Year 1911.

J. and C. Mort, Ltd., 39, Greengate Street, Stafford, 1912.

<sup>†</sup> Ibid. p. 25.

Glasgow Children.

	Gı	RLS	Boys		
Ages	Mean	Mean	Mean	Mean	
	Height	Weight	Height	Weight	
6 9	41·7	40·5	41·9	41·8	
	47·3	51·3	47·7	53·7	
13	55.2	74.8	54.6	73.6	

Girls in Staffordshire are taller at ages 6, 9, and 13 than girls in Glasgow, but they are lighter at ages 6 and 9. We might argue from this a lack of physique in Staffordshire girls who are absolutely 7 lbs. lighter at age 6 than Glasgow children, and relatively to their height even more than this amount. At age 9 the absolute difference is less and at age 13 Staffordshire girls are heavier than Glasgow girls but they are 1½ inches taller, and since the regression of weight on height at age 13 for girls is 3.272 lbs. we should expect Staffordshire girls to be 4.9 lbs. heavier than Glasgow girls, but they are not so much. I should hesitate to say that the physique of Staffordshire girls is inferior to that of Glasgow girls; the difference probably is one of race, but such questions must remain unsolved till we have a far wider range of anthropometric data than is available at present for all the districts of Great Britain. Boys show the same characteristics to a lesser extent; Staffordshire boys are taller at ages 6, 9, and 13, but they are lighter in weight; at age 6 they are 8 lbs. lighter than Glasgow boys; at age 9 they are 7 lbs. lighter and at age 13 they are 1.7 lbs. heavier. Again relative to their height Staffordshire boys are lighter than Glasgow boys at the three ages for which a comparison can be made.

Comparing boys and girls in Staffordshire we find that girls of 6 and 9 are shorter and lighter than boys of the same age, but at 13 and  $13\frac{1}{2}$  girls are both taller and heavier. At 6 and 9 years the regression of weight on height is practically the same for both sexes, but at 13 and  $13\frac{1}{2}$  the regression of weight on height is greater for girls than for boys; girls are heavier proportionally to their height than boys are. For girls of 13 an additional inch in height should mean 3.3 lbs. more weight while for boys the additional pounds expected are only 2.8, while for girls of  $13\frac{1}{2}$  we expect 3.4 lbs. increase for every inch of growth and for boys 3.2 lbs. increase. A comparison of the regression coefficients with those given for Glasgow in Table I will show that the coefficient is higher in Staffordshire for children of 6 and boys of 9 than in any of the school groups in Glasgow. The regression coefficient found for girls of 9 and 13 in Staffordshire is practically identical with that found in Group D in Glasgow, and boys of 13 in Staffordshire would seem to be most like boys of Group C in Glasgow.

In a Drapers' Company Research Memoir \* recently published tables are given showing the height and weight of boys and girls of 12 to 13 years who were members of the Worcestershire public elementary schools. These tables are XLIV and LIX and will be found on pp. 100 and 107 of the work cited; we have calculated the mean heights and weights and the regression coefficient of weight on height as we have done for Glasgow and Staffordshire. The mean age of the group of children of 12 to 13 years is 12.5 years, so allowance must be made for the six months age difference in comparing with the Glasgow data. We have already given the mean heights and weights of Glasgow and Staffordshire boys and girls of age 13 so we will calculate what the height and weight of Worcestershire children at age 13 would be. An additional year makes a difference of roughly 1.9 inches and 4.9 lbs. in the height and weight of a girl and of 1.8 inches and 4.6 lbs. in the height and weight of a boy.

		GIRLS		Boys			
	Mean Height	Mean Weight	Regression of Weight on Height	Mean Height	Mean Weight	Regression of Weight on Height	
12.5 Worcestershire $13$ Staffordshire $13$ Glasgow	55·2 56·1 56·7 55·2	72·9 75·3 78·0+ 74·8	2·829 — — —	54.6 55.5 55.8 54.6	72·1 74·4 75·3 73·6	2.800	

Worcestershire children are taller than Glasgow children but slightly shorter than Staffordshire children. They are also rather heavier than Glasgow children but not relatively to their height. The height of Worcestershire children of 12.5 years is the same as the height of Glasgow children of 13 years, but the weight of girls is 2 lbs. less and of boys is  $1\frac{1}{2}$  lbs. less. Worcestershire children are lighter than Staffordshire children, but when allowance is made for the difference in height the Worcestershire children are not much at a disadvantage; girls are a pound lighter and the weight of boys is practically the same.

The differences we have found between the Worcestershire, Staffordshire and Glasgow children may well be due to differences of local race, and not be the results of differential environment or nurture. We should have little hesitation in applying the returns for Glasgow children as an approximate standard—say to the lb. and inch—for all British children of the artizan classes.

<sup>\* &</sup>quot;A Statistical Study of Oral Temperatures in School Children with special reference to Parental Environment and Class Differences," by M. H. Williams, Julia Bell and Karl Pearson. Studies in National Deterioration, IX. 1914. Dulau and Co., Ltd., 37, Soho Square, W.

<sup>†</sup> This weight appears somewhat exaggerated. It may in part be due to local differences in the average ages of 'leavers.'

TABLE a. GLASGOW. BOYS. GROUP A\*.

Weights for Height at each Age.

Actual Age.

		6	7	8	9	10	11	12	13	14
	33	28.5			_				_	-
	34	30.0	31.0							_
	35	31.5	32.5	_		_		_	_	
	36	32.9	33.9	34.3					_	_
	37	34.4	35.4	35.8				_		
	38	35.8	36.9	37.4	37:3		_			
	39	37.3	38.4	39.0	39.0	38.4				
	40	38.8	39.9	40.5	40.6	40.2	39.3	<u> </u>		
	41	40.2	41.4	42.1	42.3	42.1	41.3			
	42	41.7	42.9	43.7	44.0	43.9	43.4	42.4		
l	43	43.2	44.4	45.2	45.7	45.7	45.4	44.7	43.6	42.1
	44	44.6	45.9	46.8	47.4	47.6	47.5	47.0	$46 \cdot 2$	45.0
eight.	45	46.1	47.4	48.4	49.1	49.4	49.5	49.3	48.7	47.9
0.0	46	47.6	48.9	49.9	50.7	51:3	51.5	51.6	51.3	50.8
e]	47	49.1	50.4	51.5	52.4	53.1	53.6	53.8	53.9	53.7
工	48	50.5	51.9	53.1	$54 \cdot 1$	54.9	55.6	56.1	56.5	56.6
	49		53.4	54.6.	55.8	56.8	57.7	58.4	59.1	59.6
	50		54.9	56.2	57.5	58.6	59.7	60.7	61.6	62.5
	51	_		57.8	59.1	60.5	61.8	63.0	64.2	65.4
İ	52			59.3	60.8	62.3	63.8	65:3	66.8	68.3
ł	53			60.9	62.5	64.2	65.8	67.6	69.4	71.2
	54		_		64.2	66.0	67.9	69.9	72.0	74.1
-	55				65.9	67.8	69.9	72.2	74.5	77.0
1	56				67.6	69.7	72.0	74.5	77.1	79.9
	57				69.2	71.5	74.0	76.7	79.7	82.9
	58		_			73.4	76.1	79.0	82.3	85.8
	59		_				78.1	81.3	84.9	88.7
	60			_	_	_	_	83.6	87.4	91.6
	61	_	_					_	90.0	94.5
	62	-							_	97.4
1				1						

TABLE  $\beta$ . GLASGOW. BOYS. GROUP B.

Weights for Height at each Age.

Actual Age.

	Trouter rige.										
		6	7	8	9	10	11	12	13	14	
	33	27.5	_		_	_	_				
	34	29.0						<u></u>		-	
	35	30.6	31.4	_							
	36	32.1	33.0				_		_	_	
	37	33.7	34.6	34.9			_	_			
	38	35.2	36.5	36.6			_	i —	_	_	
	39	36.8	37.8	38.3		_			_		
	40	38.3	39.4	40.0	40.1	39.8		_		_	
	41	39.9	41.0	41.7	41.9	41.8		_	_	_	
	42	41.5	42.6	43.3	43.7	43.7	43.3		_		
	43	43.0	44.2	45.0	45.5	45.7	45.5	_		_	
	44	44.6	45.8	46.7	47.3	47.6	47.6			_	
	45	46.1	47.4	48.4	49.1	49.5	49.7	49.5			
Height.	46	47.7	49.0	50.1	50.9	51.5	51.8	51.8	51.6		
.00	47	49.2	50.6	51.8	52.7	53.4	53.9	54.2	54.2	54.0	
Te	48	50.8	52.2	53.5	54.5	55.4	56.0	56.5	56.7	56.8	
-	49	52.4	53.8	55.2	56.3	57:3	58.1	58.8	59.3	59.6	
	50	53.9	55.4	56.8	58.1	59.2	60.2	61.1	61.8	62.4	
	51		57.0	58.5	59.9	61.2	62.4	63.4	64.4	65.3	
	52	_	58.7	60.2	61.7	63.1	64.5	65.7	66.9	68.1	
	53			61.9	63.5	65.1	66.6	68.1	69.5	70.9	
	54				65.3	67.0	68.7	70.4	72.0	73.7	
	55				$67 \cdot 1$	68.9	70.8	72.7	74.6	76.5	
	56			—	_	70.9	72.9	75.0	77.1	79.3	
	57					72.8	75.0	77:3	79.7	82.1	
	58	_	-	1	_		77.1	79.6	82.2	85.0	
	59		_			· —	79.3	81.9	84.8	87.8	
	60						_	84.3	87:3	90.6	
	61						_	_	89.9	93.4	
	62	_			_		_	_	$92 \cdot 4$	96.2	
	63	-	_						95.0	99.0	
	1										

<sup>\*</sup> Throughout weights are given in lbs., heights in inches.

TABLE 7. GLASGOW. BOYS. GROUP C.

Weights for Height at each Age.

Actual Age.

	6	7	8	9	10	11	12	13	14
35	30.5				_	_	_		_
36	32.1				_				
37	33.7	36.0	-				_		
38	35.2	37.5	38.6					·	
39	36.8	39.0	40.1						_
40	38.4	40.5	41.7	41.8			_		
41	40.0	42.0	43.2	43.5					
42	41.5	43.5	44.7	45.1	44.7				
43	43.1	45.0	46.3	46.7	46.5		_		
44	44.7	46.6	47.8	48.4	48.3	47.5			
45	46.2	48.1	49.3	50.0	50.1	49.6	48.5		_
46	47.8	49.6	50.8	51.6	51.9	51.7	50.9		
47	49.4	51.1	52.4	53.2	53.7	53.7	53.3		
48	51.0	52.6	53.9	54.9	55.5	55.8	55.7	55.4	_
49		54.1	55.4	56.5	57.3	57.9	58.2	58.2	
50	_	55.6	57.0	58.1	59.1	59.9	60.6	61.0	
51			58.5	59.8	60.9	62.0	63.0	63.8	64.6
52			60.0	61.4	62.7	64.1	65.4	66.7	67.9
53			61.6	63.0	64.5	66.1	67.8	69.5	71.2
54			63.1	64.7	66.4	68.2	70.2	$72 \cdot 3$	74.6
55				66.3	68.2	70.3	72.6	75.1	77.9
56					70.0	72.3	75.0	77.9	81.2
57					100	74.4	77.4	80-8	84.5
58						76.5	79.8	83.6	87.8
59		_				.	82.2	86.4	91.2
60	. —	_	_			_	84.6	89.2	94.5
61								92.1	97.8
62						_		94.9	101.1
63								97.7	101.1
64	_			-	_		_	311	104.4
65			_				_		111.1
66		_	-			_			
67		_	_		_				114.4
01				-		_	_	-	117.7

TABLE 8. GLASGOW. BOYS. GROUP D.

Weights for Height at each Age.

Actual Age.

				Actua	l Age.				
	6	7	8	9	10	11	12	13	14
37	31.7	_	_						
38	33.4	_			_		_		
39	35.1	37.1	_	_					
40	36.7	38.8	39.6				_	_	
41	38.4	40.5	41.4		_	l —			_
42	40.1	42.2	43.2	43.3					- 1
43	41.8	43.9	45.0	45.2					
44	43.5	45.6	46.8	47.1	46.5		_		
45	45.2	47:3	48.6	49.1	48.7		_		
46	46.9	49.1	50.4	51.0	50.8	49.8	_		
47	48.6	50.8	52.2	53.0	53.0	52.3	50.8		
48	50.3	52.5	54.0	54.9	55.1	54.7	53.5		
49	_	54.2	55.8	56.9	57.3	57.1	56.3	54.9	
50		55.9	57.6	58.8	59.4	59.5	59.0	58.0	
51	_		59.4	60.7	61.6	61.9	61.7	61.1	59.9
52	·	_	61.2	62.7	63.7	64.3	64.5	64.2	63.5
53			_	64.6	65.8	66.7	67.2	67.3	67.0
54				66.6	68.0	69.1	69.9	70.4	70.6
55				68.5	70.1	71.5	72.6	73.5	74.2
56		_			72.3	73.9	75.4	76.6	77.7
57			_			76.3	78.1	79.8	81.3
58					Ministracional	78.7	80.8	82.9	84.8
59	1949allinia	_	_			81.2	83.6	86.0	88.4
60					_	_	86.3	89.1	91.9
61			_	_	_	_	89.0	92.2	95.5
62		_		_		_	_	95.3	99.0
63				_		_		98.4	102.6
64	_	_					_		106.1
65	.—			_	_		_		109.7
66			_		_				113.3
67	-	- 1	_	-	_		_		116.8
D: / '									

Height

TABLE 6. GLASGOW, GIRLS. GROUP A.

Weights for Height at each Age.

Actual Age.

	6	7	8	9	10	11	12	13	14
33	30.0								
34	31.3	31.3							- ;
	32.7	32.7	32.1		_ (				
	34.0	34.1	33.6						
	35.4	35.5	35.2	34.2	_				
38	36.7	37.0	36.7	35.9		_		_	_
39	38.1	38.4	38.2	37.6	36.6		_		
	39.4	39.8	39.8	39.3	38.5			_	
	40.8	41.2	41.3	41.0	40.3	39.3	_		
	42.1	42.7	42.9	42.7	42.2	41.4		_	
	43.5	44.1	44.4	44.4	44.1	43.5	42.6	_	
	44.8	45.5	46.0	46.1	46.0	45.6			·
	46.2	47.0	47.5	47.8	47.9	47.8		46.7	·
	47.5	48.4	49.1						
	_	49.8	50.6	51.2		52.0			_
	-	51.2	52.2		53.6				55.0
		_	53.7	54.6	55.5	56.3			58.0
		_	55.2	56.3	57.4	58.4			61.1
51	_			58.0	59.3	60.5	61.7	62.9	64.1
			_	59.7	61.2	62.6			67.2
53		i —			63.1	64.7			70.2
54				_	65.0	66.9	68.9		73.2
55					66.8	69.0	71.3		76.3
56				_	68.7	71.1	73.7	76.4	79.3
57		_				73.2	76.1	79.1	82.4
58	_	_				75.4	78.5	81.8	85.4
59		********	_				80.8	84.5	88.4
60		_		_	-	_	83.2	87.2	91.5
61	-		_					89.9	94.5
62			_		_		_	92.6	97.6
63			_	_	_	_			100.6
	34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 61 62	33         30·0           34         31·3           35         32·7           36         34·0           37         35·4           38         36·7           39         38·1           40         39·4           41         40·8           42·1         43·5           44·4·8         44·8           45         46·2           46         47·5           47         —           50         —           51         —           52         —           53         —           54         —           55         —           56         —           57         —           58         —           60         —           61         —           62         —	33         30·0         —           34         31·3         31·3           35         32·7         32·7           36         34·0         34·1           37         35·4         35·5           38         36·7         37·0           39         38·1         38·4           40         39·4         39·8           41         40·8         41·2           42         42·1         42·7           43         43·5         44·1           44·8         45·5           45         46·2         47·0           46         47·5         48·4           47         —         49·8           50         —         —           51         —         —           52         —         —           51         —         —           52         —         —           54         —         —           55         —         —           54         —         —           55         —         —           56         —         —           57         —	33         30·0         —         —           34         31·3         31·3         —           35         32·7         32·7         32·1           36         34·0         34·1         35·5         35·2           38         36·7         37·0         36·7           39         38·1         38·4         38·2           40         39·4         39·8         39·8           41         40·8         41·2         41·3           42         42·1         42·7         42·9           43         43·5         44·1         44·4           44         44·8         45·5         46·0           45         46·2         47·0         47·5           46         47·5         48·4         49·1           47         —         49·8         50·6           48         —         51·2         52·2           49         —         —         53·7           50         —         —         55·2           51         —         —         —           52         —         —         —           54         —         —	33         30·0         —         —         —           34         31·3         31·3         —         —           35         32·7         32·7         32·1         —           36         34·0         34·1         33·6         —           37         35·4         35·5         35·2         34·2           38         36·7         37·0         36·7         35·9           39         38·1         38·4         38·2         37·6           40         39·4         39·8         39·8         39·3           41         40·8         41·2         41·3         41·0           42         42·1         42·7         42·9         42·7           43         43·5         44·1         44·4         44·4           44         44·8         45·5         46·0         46·1           45         46·2         47·0         47·5         47·8           46         47·5         48·4         49·1         49·5           47         —         49·8         50·6         51·2           49         —         —         55·2         56·3           51         —	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$

TABLE ζ. GLASGOW. GIRLS. GROUP B.

Weights for Height at each Age.

Actual Age.

6	14 ————————————————————————————————————
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
35   30·1   31·0   -	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	_
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$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	
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$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	·
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	-
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	_
$51$ $\stackrel{.}{=}$ $ 56.7$ $58.2$ $59.5$ $60.7$ $61.6$ $62.3$	56.6
020	59.7
52 - 60:0 61:5 62:0 64:1 65:1	62.9
	66.0
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	69.1
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	72.2
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	75.4
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	78.5
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	81.6
58 75.9 78.8 81.7	84.7
59 78.1 81.2 84.5	87.9
60 83.7 87.2	91.0
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	94.1
62 92.8	97.2
63   -   -   -   -   -   -	100.4

# TABLE $\eta$ . GLASGOW. GIRLS. GROUP C.

Weight for Height at each Age.

Actual Age.

		6	7	8	9	10	11	12	13	14
	 35	30.0				_		_	_	
	36	31.5								
	37	33.1	33.7					<u> </u>		
	38	34.7	35.3	35.3		_			Manager .	
	39	36.3	37.0	37.0			_		_	_
	40	37.9	38.6	38.8	38.3		_			
	41	39.4	40.2	40.5	40.2				-	_
	42	41.0	41.9	42.2	42.1	41.5			-	
	43	42.6	43.5	44.0	44.0	43.6	42.7			
	44	44.2	45.1	45.7	45.9	45.6	45.0	_		_
	45	45.8	46.8	47.4	47.8	47.7	47:3	46.6		_
	46	47.3	48.4	49.2	49.6	49.8	49.7	49.2	_	_
	47	48.9	50.1	50.9	51.5	51.9	52.0	51.8		
	48		51.7	52.7	53.4	54.0	54.3	54.4	54.3	
	49		53.3	54.4	55:3	56.0	56.6	57.0	57:3	
	50	enero en	_	56.1	57.2	58.1	58.9	59.6	60.2	
é	51	_		57.9	59.1	60.2	61.3	62.3	63.2	64.0
1 6	52				61.0	62:3	63.6	64.9	66.1	67:3
	53	****			62.8	64.4	65.9	67.5	69.0	70.6
é	54		_			66.4	68.2	70.1	72.0	74.0
	55	_		_		68.5	70.5	72.7	74.9	77.3
	56	_		_		70.6	72.9	75.3	77.9	80.6
é	57	_					75.2	77.9	80.8	83.9
	58			_			77.5	80.5	83.7	87.2
	59	_		_			79.8	83.1	86.7	90.6
	60	_	_		_	_		85.7	89.6	93.9
	61		_	_	_	_		_	92.6	97.2
	62			_			_		95.5	100.5
(	63					_	_	_	98.4	103.8
1	64		_		_					107.2

#### TABLE $\theta$ . GLASGOW. GIRLS. GROUP D.

Weight for Height at each Age.

Actual Age.

		6	7	8	9	10	11	12	13	14
	36	29.4	_	_			_	_	-	_
	37	31.1		_			_		_	· —
ļ	38	32.7	34.0	_	_					_
	39	34.4	35.7		_	nematical name of the last of				
	40	36.1	37.4	37.8				_	_	
	41	37.7	39.1	39.6						_
- 1	42	39.4	40.9	41.5	41.2					_
- 1	43	41.0	42.6	43.3	43.3	!				_
ļ	44	42.7	44.3	45.2	45.3	44.7	_			
	45	44.4	46.0	47.0	47:3	46.9				
	46	46.0	47.8	48.9	49.3	49.2	48.4			_
	47	47.7	49.5	50.7	51.4	51.4	50.9	49.8		
•	48	49.3	51.2	52.6	53.4	53.7	53.4	52.7		_
8110	49		52.9	54.4	55.4	55.9	56.0	55.6		
3	50	-	54.7	56.3	57.4	58.2	58.5	58.4	57.9	
	51			58.1	59.5	60.4	61.1	61.3	61.2	60.7
`	52	_	_		61.5	62.7	63.6	64.2	64.4	64.4
	53		<u> </u>		63.5	65.0	66.1	67.1	67.7	68.1
	54			_	65.5	67.2	68.7	69.9	71.0	71.8
	$5\dot{5}$			<u> </u>	_	69.5	71.2	72.8	74.3	75.5
	56			_		71.7	73.8	75.7	77.5	79.3
	57		_		_		76.3	78.6	80.8	83.0
	58	_	_	_	_		78.8	81.4	84.1	86.7
	59	_	1 —		_		81.4	84.3	87.3	90.4
	60	_	-	_		_		87.2	90.6	94.1
	61	_	_		_			90.1	93.9	97.8
	62	_	_	_			_	_	97.1	101.6
	63		_	_	_			-	100.4	105.3
	64	_	_	_		_			_	109.0
	65	_	. —	_		_	_	_	_	112.7

TABLE 1. Glasgow. Height and Weight of Boys of Group A.

	Weight of Boys of 5.5—6.5 years	
Height	23.5- 27.5- 29.5- 31.5- 33.5- 41.5- 43.5- 45.5- 45.5- 51.5- 55.5- 57.5-	Totals
31 \( \frac{5}{8} - \) 32 \( \) 33 \( \) 34 \( \) 35 \( \) 36 \( \) 37 \( \) 38 \( \) 39 \( \) 40 \( \) 41 \( \) 42 \( \) 43 \( \) 45 \( \) 46 \( \) 47 \( \) 48 \( \)	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	2 1 7 15 21 52 73 134 155 216 194 167 108 50 37 8 1
Totals	1 3 7 15 52 91 117 192 206 224 145 87 54 22 16 8 2 1 — 1	1244

TABLE 2. Glasgow. Height and Weight of Boys of Group A.

							7	Vei	ght	of I	Boys	of 6	·5—	7·5 y	ears	5						
Height	-9.61	-9.12	-3.22	-5.58	-9.12	-9.6%	9.18	23.2—	35.5—	37.5-	-9.68	-9.14	43.2-	-9.94	-9.24	-5.67	-9.19	53.5-	-9.99	-9.19	-9.69	Totals
295 30 "31 "32 "33 "35 "35 "36 "37 "38 "39 "41 "42 "45 "45 "45 "45 "45 "47 "45 "47 "47 "47 "48 "49 "50 "51 "52 "	2					3 - 1 1					1 — — — — — — — — — — — — — — — — — — —											1 2 — 2 3 11 14 11 30 47 119 148 188 219 194 155 119 58 20 9 2 1 1 — 1
Totals	2	_	1	1	1	5	14	45	55	119	153	220	225	152	161	93	48	28	23	7	1	1354

TABLE 3. Glasgow. Height and Weight of Boys of Group A.

								V	Veigl	at of	, Bol	s of	7.5-	_8.	5 у	ear	8								
Height	-9.1%	-9.68	-91.2-	-93.2	-9.98	-91.2	-9.68	-9.17	-9.27	-9.94	7.2-	-9.67	-9.19	-9.89	-9.99	-9.19	-9.69	-9.19	-9.29	-9.99	-9.19	-9.69	-9.11	73.5—	Totals
3258 33 ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1	1																		1					1 3 2 4 10 18 25 32 64 95 174 222 244 211 164 124 74 31 15 9 7 1
Totals	1	1	1	13	24	56	89	157	194	202	249	159	150	83	78	47	21	8	8	1		1	_	1	1535

TABLE 4. Glasgow. Height and Weight of Boys of Group A.

										We	eight	of .	Boys	of 8	8.5-	_9·8	ŏ ye	ears										
Height	29.5	-9.18	33.5—	35.5-	-9.18	-9.68	-9.17	-9.84	-9.97	-9.24	-9.67	-9.19	53.5-	-9.99	-9.19	-9.69	-9.19	-9.29	-9.29	-9.19	-9.69	-9.12	73.2-	-9.92	-9.11	-9.62	-9.18	Totals
315 — 35 ,, 36 ,, 37 ,, 38 ,, 39 ,, 40 ,, 41 ,, 42 ,, 45 ,, 46 ,, 47 ,, 48 ,, 49 ,, 50 ,, 51 ,, 55 ,, 55 ,, 56 ,, 60 ,, 61 ,, ,		1		1 2			1 6 6 9 17 11 8 6 1 1 1 1	9 10 23 19			1 1 4 15 30 45 44 23 8 4 ——————————————————————————————————			11					112334	      1 1 1 1 1 1								1 — 3 — 5 3 14 26 39 49 99 160 207 216 206 152 100 57 30 12 7 5 6 6 2 — 2 1
Totals	1	2	5	3	9	18	67	93	118	162	176	178	145	165	98	56	51	23	13	5	7	4	1	_	1	_	1	1402

TABLE 5. Glasgow. Height and Weight of Boys of Group A.

									W	eigh	t of	Boys	of !	9.5—	-10:	у у е	ears										
Height	33.5	-9.98	-91.2	39.5-	-9.17	-9.27	-9.97	-9.17	-9.67	-9.19	53.5—	-9.29	-9.19	-9.69	-9.19	-9.29	-9.29	-9.19	-9.69	-9.11	73.5—	75.2	-9.11	79.2—	-9.18	83.5—	Totals
34 58 7 35 7 36 7 37 7 38 7 39 7 40 7 42 7 43 7 44 7 45 7 45 7 55 7 55 7 55 7 55				1 2 1 2	1 2 5 3 4 3 -1 			1		1 1 7 17 19 36 25 14 2 1 1 — — — — — — — — — — — — — — — — —		1 		2 4 8 22 31 27 19 4 ——————————————————————————————————								1 1 1		1			1 1 2 5 1 6 9 17 18 35 63 120 128 219 200 194 159 94 70 21 8 8 1 2 2 2
Totals	2	1	3	9	23	19	45	95	114	126	142	205	142	119	121	77	59	38	15	9	10	3	_	1	1		1379

TABLE 6. Glasgow. Height and Weight of Boys of Group A.

								090			9100			0.9								-				
								W	eight	of	Boys	of	10.5-	-11	1.5	yea	rs									
Height	37.5—	-9.14	-5.87	-9.94	-5.47	-9.67	-9.19	53.2-	-2.22	57.5-	-9.69	-9.19	-9.29	-9.99	-9.19	-9.69	-9.11	73.5-	75.5	-9.22	-9.62	9.18	83.2—	-9.98	-9.18	Totals
34 \$ - 37 " 38 " 39 " 40 " 41 " 42 " 44 " 45 " 46 " 47 " 50 " 51 " 52 " 55 " 55 " 55 " 55 " 55 " 55		1 2 - 1					13	1 — — — — — — — — — — — — — — — — — — —									8 9									1 — 1 — 3 2 6 6 4 14 24 55 72 103 153 191 181 167 117 99 44 25 10 4 — 2
Totals	2 2	4	6	15	41	35	61	73	158	127	125	160	114	82	76	70	48	32	18	17	1	3	5	2	1	1278

TABLE 7. Glasgow. Height and Weight of Boys of Group A.

	Weight of Boys of 11·5—12·5 years	
Height	36.5- 42.5- 45.5- 48.5- 51.5- 51.5- 60.5- 63.5- 63.5- 63.5- 72.5- 72.5- 72.5- 72.5- 93	Totals
36 5 —  40	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	1
Totals	1 — 3 4 16 50 98 125 155 160 163 143 91 78 43 26 12 4 3 — 2 — 1	1178

TABLE 8. Glasgow. Height and Weight of Boys of Group A.

			-		We	eight	of ]	Boys	of 1	2.5—	-13.5	yea	rs					
Height	-2.84	-9.14	-9.19	-9.99	-9.69	63.5—	-9.19	-9.11	75.5	79.5—	83.5—	87.5	-9.16	-9.26	-93.2	103.5—	-9.201	Totals
42 5 8 43 ", 44 ", 45 ", 46 ", 47 ", 48 ", 50 ", 53 ", 55 ", 56 ", 57 ", 58 ", 60 ", 61 ", 62 ", 62 ", 64 ",			1			3 5 11 29 34 46 24 11 1 — — — — — — — — — — — — — — — — —												1
Totals	4	8	21	67	139	172	205	222	155	71	59	37	16	17	7	1	1	1202

TABLE 9. Glasgow. Height and Weight of Boys of Group A.

						W	eigh	t of	Boys	s of	13.5-	-14·	5 ye	ars					
Height	-9.11	-9.19	55.5—	-9.69	-9.29	-9.19	-9.11	-9.9%	-9.62	83.5—	-9.18	-9.16	-9.56	-9.66	-9.201	9.201		-9.611	Totals
42 5 43 ", 44 ", 45 ", 46 ", 47 ", 48 ", 49 ", 50 ", 51 ", 52 ", 53 ", 55 ", 56 ", 57 ", 58 ", 60 ", 61 ", 62 ", 63 ", 64 ",	1 1 1	1 2 1 3 	1 1 1 1 1 3 1 1 1 - - - 1	1 1 1 4 5 6 4 4 1 1 1 -	1 1 4 7 5 11 112 4 1 ————————————————————————————	2 8 10 222 16 11 3 2 3													1 2 1 3 4 3 15 27 28 43 60 45 56 49 36 24 13 8 4 4
Totals	3	8	11	28	46	77	56	61	45	36	17	.15	10	8	5	1	_	1	428

TABLE 10. Glasgow. Height and Weight of Boys of Group B.

1						Wei	ght o	of Bo	ys of	5.5-	-6·5	year	s					
Height	-9.1.8	-9.68	9.18	33.5-	-9.98	-9.18	-9.68	-9.17	73.2-	-9.94	-9.14	-9.67	-9.19	-9.89	-9.99	-9.19	-9.69	Totals
29 \$			1 			1 1 6 19 31 32 26 14 —												1 — 3 4 5 5 111 25 43 67 110 191 192 206 148 78 43 19 12 2 1 — —
Totals	4	7	25	69	97	138	188	239	140	97	88	43	10	10	4	1	1	1161

TABLE 11. Glasgow. Height and Weight of Boys of Group B.

							Wei	ght o	of Bo	ys of	6.5-	<b>—</b> 7·5	year	'S					-	
Height	-9.12	5.62	-9.18	33.5—	-9.98	-97.5	29.2—	-9.17	43.2-	-9.94	-9.24	-9.67	-9.19	53.5—	-9.29	57.5-	-5.69	-9.19	-9.29	Totals
29 \$ - 30 " 31 " 32 " 33 " 34 " 35 " 36 " 37 " 36 " 40 " 41 " 42 " 44 " 45 " 46 " 47 " 48 " 49 " 50 "	1			3 3 5 6 3 3 3 3	-1 						  									
Totals	1	4	10	26	44	93	115	189	218	215	174	119	76	51	33	13	7	3	1	1392

TABLE 12. Glasgow. Height and Weight of Boys of Group B.

	Weight of Boys of 7.5—8.5 years		
Height	#7.5— #9.5— #7	63°5— 63°5— 65°5— 67°5— 67°5— 69°5—	Totals
34 5 - 35 " 36 " 37 " 38 " 40 " 44 " 44 " 45 " 46 " 47 " 50 " 55 " 55 " 56 " 55 " 56 " 59 "		2 — — — — — — — — — — — — — — — — — — —	2 3 2 8 12 23 54 71 92 147 217 228 218 162 104 54 21 14 4 1 — 2 2
Totals	1 1 4 3 10 30 51 118 126 185 222 174 158 107 108 76 2	6 21 14 4 2 1	1442

TABLE 13. Glasgow. Height and Weight of Boys of Group B.

1																									
								7	Weig	ht o	f Bo	ys o	f 8·5	<u>-9:</u>	б ує	ears									
Height	33.5	35.5-	-9.76	-3.68		-c.14	-9.27	-9.24	-9.27	-9.67	51.5-	53.5—	-5.59	-27.5	-2.69	-g.19	-9.89	-9.59	-9.19	-9.69	-9.12	73.2-	-9.22	79.2-	Totals
34 \$ - 35 " 36 " 37 " 38 " 39 " 40 " 42 " 44 " 45 " 46 " 47 " 48 " 49 " 50 " 51 " 52 " 55 " 56 " 57 " 56 " 57 " 58 " 62 "			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		4 11 22 11 33	4 6 3 1 3		3 3 3 10 22 26 19 10 3 4 —						29 11 2 — — — 1 —								1			1 — 2 1 2 3 3 14 18 37 84 127 201 215 233 207 157 74 35 19 8 1 4 2 2 1 1 — 1
Totals	1	3	3	1	1 8	32	85	100	156	160	162	161	198	124	89	73	45	17	14	7	4	2	1	1	1449

TABLE 14. Glasgow. Height and Weight of Boys of Group B.

											We	ight	of I	Boys	of s	9.5-	-10	•5 у	ear	s										
Height	-9.18		37.5	39.5—	-9.17	43.5-	9.94	-9.14	-9.67	-9.19	53.5—	55.5-	-6.12	-9.69	-9.19	-9.29	-9.29	-9.19	-9.69	-9.12	73.5—	75.2-	77.5—	-9.62	-9.18	-9.88	85.2—	-9.18	-9.68	Totals
$37\frac{5}{8}$ $38$ $39$ $40$ $41$ $42$ $43$ $45$ $46$ $47$ $48$ $49$ $50$ $51$ $52$ $53$ $54$ $55$ $55$ $58$ $58$	2		1	1 1 1 2 	1 4 2 - 2 - 2 - 1 - - 1	1 2 5 4 1 2 — 1 — — —			16		1 3 100 266 341 1 16 5 4 1 1 2				1 1 1 1 1 1 1 28 34 25 24 13 2 1	14 21 26 10											1		1	3 4 2 3 8 18 23 34 71 124 158 215 211 160 134 82 45 19 6 4 1
Totals	2	_	1	6	13	19	26	63	80	94	133	188	159	133	132	82	50	51	51	18	12	4	5	2	_	1	1	-	1	1327

TABLE 15. Glasgow. Height and Weight of Boys of Group B.

	Weight of Boys of 10·5—11·5 years	
Height	\$\$5.5— \$\$1.50—	Totals
35 \$\frac{5}{8}\$ "36 "38 "39 "40 "41 "42 "44 "45 "45 "45 "50 "51 "55 "55 "55 "55 "55 "55 "55 "55 "55	1 1 - 1 - 1 - 1 - 1 - 1	1
Totals	<b>2</b> — <b>2 1 6 8 24 31 55 71 124 134 128 171 128 105 88 88 57 31 32 10 5 9 5 2 1</b> — <b>1</b>	1319

TABLE 16. Glasgow. Height and Weight of Boys of Group B.

1						va og			gitt			U	·		U			1		
						We	eight	of I	Boys	of 1	1.5—	-12:5	yea	rs						
Height	-9.24	-9.84	-9.19	-9.79	57.5-	-9.09	-9.29	-9.99	-9.69	73.5-	-9.9%	-9.8%	-9.18	-9.48	-9.18	-9.06	-9.5.6	-9.96	-9.66	Totals
385-	1		_	_	_	_	_	_	_	_						_	_	_		1
42 ,,	_ 1	1	_		******		_	_			_							-		$-\frac{3}{3}$
43 ,,		1	1	1		_	_	_			_	_	_	_	_	_	_		_	3
44 ,, 45 ,,	$\frac{}{2}$	1	1	1	_				_			_		_	-		_			3 13
46 ,,	_	6	8 7	$\frac{1}{3}$	$\frac{1}{2}$	2					_	_	_	_		_	_		_	20
47 ,	1	_	9	9	14	6	2	1		1	_		-	_		_	_	_	_	43 74
48 ,, 49 ,,	_	$\frac{2}{1}$	10 7	$\frac{14}{19}$	15 40	$\frac{18}{29}$	11 18	$\frac{4}{10}$	2	2	_	_	_					_	_	128
50 ,	_	1	2	13	25	35	29	17	9	4	1	1			_					137
51 ,, 52 ,,		_	2	$\frac{4}{4}$	$\frac{25}{5}$	$\frac{36}{20}$	$\frac{43}{41}$	$\frac{34}{55}$	$\frac{24}{36}$	$\frac{7}{12}$	$\frac{2}{12}$	$\frac{1}{2}$	1	_	_	1	_			180 188
53 ,,		net selection of		i	2	5	19	34	61	37	19	5	_	1	_	_	_	_	_	184
54 ,, 55 ,,	_			_	1	2	4 5	16 3	$\frac{22}{9}$	$\frac{30}{12}$	$\frac{17}{26}$	$\frac{7}{13}$	$\frac{3}{9}$	$\frac{2}{2}$	_	2	_	1	_	107 80
56 ,,	_		_	_			_	_	$\frac{3}{4}$	6	15	13	6	6	3	3			_	56
57 ,, 58 ,,	_	_	_	_		_		1	_	2	8	7	6	$\frac{4}{4}$	$\frac{5}{4}$	2		$\frac{}{1}$		35 $14$
59 ,		_	_		_	_			1	_	. 1	_		3	1	1	1	1	1	10
60 ,,	—		_	-	_		_	_		_	_	_	_		_	_	1	1	_	$\frac{1}{1}$
62 ,	_			_	_	_	_	_	_							_	_			
63 ,,	—	~	_	_	_		_			_		_			_		_	_		1
64 ,, 65 ,,			_			_	_		_	_	_	_	_			_	_	_		
Totals	5	13	48	70	130	155	172	175	169	113	102	49	26	22	13	13	2	4	1	1282
																			40 6	

TABLE 17. Glasgow. Height and Weight of Boys of Group B.

								Weig	ght o	of Bo	ys o	f 12	5—1	3.5	yea	ars								
Height	-9.18		39.5—	-9.84	-9.27	-g.19	55.5-	-9.69	63.5—	-9.19	-9.11	75.5—	-9.6%	-9.88	-9.18	9.16	-9.96	-9.66	-9.201	-9.201	-9.111	-9.911	-5.611	Totals
39 5 40 " 41 " 42 " 44 " 45 " 46 " 50 " 51 " 55 " 56 " 57 " 56 " 60 " 61 " 62 " 63 " 64 "							1 — — — — — — — — — — — — — — — — — — —																	1 1 1 1 3 2 5 5 5 17 49 47 99 116 144 184 139 151 108 77 54 17
65 ,, 66 ,, 67 ,,				_	_		_			_	_	_	_ _ _	  1	_	_		_	 	_		_	1 	$-\frac{1}{1}$
Totals	1	_	_	1	6	17	65	113	150	219	223	171	114	78	46	13	8	9	3	2	1	1	2	1243

TABLE 18. Glasgow. Height and Weight of Boys of Group B.

			ПБ	10.	G	iusy	ow.	11	ergn	v ar		reig	100 0	y D	098	0)	Gro	up	٦.	
						We	eight	of I	Boys	of 1	3.5-	-14.5	yea	rs						
Height	-9.87	-9.17	-9.19	-2.99	-9.69	-9.89	-9.29	-9.12	75.5—	-9.62	83.5—	-9.28	-9.16	-9.96	-9.66	103.2-	107.5—		123.5—	Totals
42 5 43 " 444 " 45 " 46 " 47 " 48 " 49 " 51 " 52 " 55 " 55 " 56 " 57 " 58 " 56 " 66 " 63 " 64 " "			1	1 					1 ————————————————————————————————————											2 1 
65 ,, Totals	1	_	1	8	23	40	54	54	67	44	39	30	15	7	9	1	3	_	1	397

TABLE 19. Glasgow. Height and Weight of Boys of Group C.

				W	eight	of	Boys	of	5.5—	6.5	years				
Height	-9.18	33.5—	35.5-	-97.5	-9.68	-9.14	73.2	-9.97	-9.14	-9.67	-9.19	-2.29		-9.69	Totals
28 <u>5</u> —	_	_	1	_			_	_	_	-	_	_		_	1
31						_	-							_	
34 ,, 35 ,, 36 ,,	_	1	_		2		_	_	_	_	_			_	3
36 ,,	4	$\tilde{1}$		1					_						6
37 ,,		7	6	4	1	_			—	_		_	-		18
38 "	1	5	12	8	4	4	_			_	_	_		_	34
39 ,,	1	8	12	23	12	9	1				_		-		66
40 ,,	-	2	6	11	14	22	5	2			-		-		62
41 ,,	_	_	1	11	23	21	21	8	5	1		7			91
42 ,,			1	5	12 5	$\frac{24}{14}$	$\frac{23}{19}$	19 10	14 11	5	3 1	1			102 65
43 ,,			_	1	)	2	2	6	8	6	3			_	28
44 ",		1		-				1	9	5		1	_	1	18
46 ,,				_					1	_	2	_	-		3
43 ,, 44 ,, 45 ,, 46 ,, 47 ,,	_					_	-		_	1	1	1	_		3
Totals	6	25	39	64	73	96	71	46	48	18	10	3	_	1	500

TABLE 20. Glasgow. Height and Weight of Boys of Group C.

					,	Weig	ht o	f Bo	ys o	f 6.5	-7:	5 yea	ars	-				
Height	-9.68	-9.18	-33.5	-92.58	-5.18	-9.68	-9.17	-9.24	-2.94	-9.11	-9.67	-9.19	53.5—	55.5—	57.5—	-9.69	$-\tilde{c}$ . $I9$	Totals
345 — 35 ,, 36 ,, 37 ,, 38 ,, 39 ,, 40 ,, 41 ,, 42 ,, 43 ,, 44 ,, 45 ,, 46 ,, 47 ,, 48 ,, 49 ,, 50 ,, 51 ,, 52 ,,		1 1		3 2 2 4								 		1 2 6 4 3 2				2 -3 7 5 30 41 84 107 114 108 72 49 17 6 1 1 1
Totals	1	2	8	11	44	61	90	95	93	85	74	44	20	18	1	1	2	649

TABLE 21. Glasgow. Height and Weight of Boys of Group C.

										_								_	-		-		
							Wei	ight	of	Во	ys c	of 7	•5—	-8.5	ye	ars							
Height	31.2	33.5	-9.98	-9.18	39.5—	-9.17	-9.84	-9.94	-2.27	-9.67	-9.19	53.5-	-9.99	-9.19	-9.69	-g.19	9.89	9.59	-9.19	-9.69	1	73.5—	Totals
30 \$ 35 ,, 36 ,, 37 ,, 38 ,, 39 ,, 40 ,, 42 ,, 44 ,, 45 ,, 46 ,, 47 ,, 48 ,, 49 ,, 50 ,, 51 ,, 52 ,, 53 ,, 54 ,,						1 1 1 2 9 14 4 5 1	1 1 4 6 11 17 10 10 2 - 2 - 1	1 — — — — — — — — — — — — — — — — — — —										2 1 1					1 — 1 1 6 11 10 32 43 66 94 104 90 72 60 21 10 2 2 4 2 4
55 ,, 56 ,, 57 ,, 58 ,,	<u>-</u>   -							3  1 	_ 	1 —	_ _ 1		_ 1 _	1 -1				_		_			2 2 2 2
Totals	1	1	5	8	23	37	66	75	94	88	61	72	52	26	17	7	2	4	1	1		1	642

TABLE 22. Glasgow. Height and Weight of Boys of Group C.

						We	ight	of B	oys o	of 8:	5—9	·5 ye	ars						
Height	-9.16	-9.68	-9.17	-9.87	-9.27	-9.1.4	-9.67	-9.19	53.5—	-52.55	-9.19	-9.69	-9.19	-9.29	-9.29	-9.19	-9.69	71.5—	Totals
35 5 5 7 7 36 7 7 37 7 38 7 39 7 40 7 42 7 42 7 45 7 46 7 47 7 48 7 55 7 55 7 55 7 55 7 55 7 55									1 — — — — — — — — — — — — — — — — — — —										1 1 2 3 2 4 15 32 51 66 82 109 97 65 51 22 17 5 1
Totals	1	7	17	33	28	56	59	76	85	75	66	52	28	21	10	10	3	3	630

TABLE 23. Glasgow. Height and Weight of Boys of Group C.

							V	Veig	ht	of l	Воу	s of	9.6	j]	10:5	ye	ars								
Height	-9.88	1	29.5—	41.2-	13.2-	-9.94	-5.17	-9.67	-g.1g	-9.89	-9.99	-9.29	-9.69	<u></u> ç.19	-9.29	-9.99	-9.19	-9.69	$-g.I\lambda$	73.5	-9.92	-9.22	-5.62	9.18	Totals
39 5 — 40 ", 41 ", 42 ", 43 ", 44 ", 45 ", 46 ", 47 ", 48 ", 50 ", 51 ", 52 ", 53 ", 55 ", 56 ", 57 ", 58 ",			1	1	1 1 2 1 	2 3 1 ——————————————————————————————————	1 5 5 3 4 		3 6 9 7 5 2 1																$\begin{array}{c} 1\\ 2\\ -\\ 3\\ 4\\ 17\\ 26\\ 58\\ 65\\ 110\\ 99\\ 88\\ 62\\ 44\\ 20\\ 11\\ 3\\ 2\\ -\\ 1\\ \end{array}$
Totals	1		2	1	5	6	19	32	33	66	69	91	68	81	37	28	25	25	10	7	5	2	1	2	616

TABLE 24. Glasgow. Height and Weight of Boys of Group C.

							7	Wei	ght	of	Воу	7S O	f 10	)·5–	-11	·5 y	ear	s								
Height	-g.6E	-9.27	-9.94	-5.17	-9.67	-9.19	-9.89	-9.99	-9.19	-2.69	-9.19	-9.29	-9.59	-9.19	-9.69	-9.11	73.5-	-9.92	-9.22	-9.62	-9.18	83.5-	-9.98	1	-2.68	Totals
35 \$	1		1 1 1 - 1	1 2 2 1 1		1 1 3 1 1 1 		1 																		1 — 1 — 1 — 4 9 177 366 655 661 996 800 775 599 300 118 66 66 — 1
Totals	1 —	- 3	3	7	9	11	24	43	46	75	74	67	39	39	44	25	18	12	11	8	3	4	1	_	1	568

TABLE 25. Glasgow. Height and Weight of Boys of Group C.

1			_			1	Veig	ght	of	Bo	ys (	of 1	1.5-	12	2.5	yea	rs						
Height	-9.94	-9.84	-9.19	-9.49	-9.19	-9.09	-9.29	-9.99	-9.69	72.5-	75.5	-9.8%	-9.18	-9.48	-9.18	-9.06	93.5	-9.96	1	103.2—		-9.111	Totals
35 ½ — 41 ,, 44 ,, 45 ,, 46 ,, 47 ,, 48 ,, 49 ,, 50 ,, 51 ,, 52 ,, 55 ,, 56 ,, 57 ,, 58 ,, 59 ,, 60 ,, 60 ,,																	1						1 -1 -1 -1 -1 -1 -5 -3 -13 -26 -41 -69 -93 -86 -72 -81 -37 -7 -7 -8 -8 -8 -7 -8 -8 -8 -8 -8 -8 -8 -8 -8 -8 -8 -8 -8
61 ,, 62 ,, 63 ,, 64 ,, 65 ,, 66 ,,																						1 - -	- - - 1
Totals	5	4	13	29	36	74	86	83	88	54	42	30	30	11	7	3	1	3	<u>.</u>	1	_	1	601

TABLE 26. Glasgow. Height and Weight of Boys of Group C.

1						W	eight	of	Boys	of	12.5-	_13·		ars				-		
Height	-9.4	-9.19	9.99	-5.65	-9.89	-9.29		75.5	79.5-	82.5-	-9.18	-9.16	-9.26	-9.66	103.5—		-9.111		123.5-	Totals
44 5 45 46 47 48 49 50 51 52 53 54 55 56 57 60 61 62 63 64 65 66 67			2 3 6 4 4 1 1 —————————————————————————————	1 — 1 4 3 7 7 6 6 9 1 — — — — — — — — — — — — — — — — — —																$\begin{array}{c} 1 \\ -2 \\ 4 \\ 9 \\ 18 \\ 31 \\ 65 \\ 80 \\ 62 \\ 74 \\ .78 \\ 50 \\ 46 \\ 24 \\ 14 \\ 9 \\ 5 \\ 4 \\ 3 \\ 1 \\ 1 \\ -1 \\ 1 \end{array}$
Totals	2	5	20	32	77	94	88	80	54	58	25	19	8	9	6 -	_	4		1	582

TABLE 27. Glasgow. Height and Weight of Boys of Group C.

						Weig	ght c	of Bo	ys o	f 13	51	4.5	year	S					
Height	-9.99	-9.69	-9.29	-9.19	-9.11	75.2—	79.5—	83.5-	-9.18	-9.16	-9.96	-9.66	103.5-	-9.201	-9.111	-9.211	-9.611	123.5—	Totals
48 5	11111	1 2 2 2 2 2 - - - - -	2 1 5 4 2 —————————————————————————————————																1 1 4 6 17 26 24 35 41 33 25 11 12 4 6 3 1 1 3 1
Totals	4	8	15	14	35	49	35	29	19	15	8	8	7	6	2	3	_	2	259

TABLE 28. Glasgow. Height and Weight of Boys of Group D.

						Weig	tht o	f Bo	ys o	f 5:5	<u>6:</u>	5 yea	ars						
Height	-9.IE	ł	-9.18	-9.62	-9.18	-33.2	35.5—	-9.7%	-9.68	-9.14	43.2-	-9.94	-9.14	-9.67	-9.19	-9.89	-9.99	-9.19	Totals
36 58 — 37 ,, 38 ,, 39 ,, 40 ,, 41 ,, 42 ,, 43 ,, 44 ,, 45 ,, 46 ,, 47 ,, 48 ,,			1		1	1 3 4 3 1 1 1 	1 4 6 6 2 1 —	2 3 4 16 6 8 1	1 3 2 12 17 12 5 —	1 14 24 23 22 2 1	1 1 4 12 31 20 12 2	            	1 - 4 11 11 5 3 1 1 1						2 9 15 17 54 71 92 71 44 25 12 4
Totals	1		1	_	3	14	20	40	52	87	83	47	37	11	14	5	1	1	417

TABLE 29. Glasgow. Height and Weight of Boys of Group D.

					We	ght	of E	Boys	of 6	·ŏ—-7	7·5 y	ears					
Height	-9.18	-5.50	-92.20	-97.5	-2.68	-9.17	-9.24	-9.94	-9.14	-9.67	-9.19	53.5-	-9.99	-9.19	-9.69	-9.19	Totals
36 5 — 37	1	1 2 1 	2 1 2 5 3 		2 2 3 7 10 8 —	1 2 10 17 18 10 7 — — — — — — —	1 2 4 19 37 17 6 3 1	1 	1 3 16 23 22 11 4	1 2 13 14 9 5							4 1 3 8 18 36 61 101 102 74 55 24 12 6
Totals	1	4	13	14	32	65	90	84	80	44	29	20	19	6	2	3	506

TABLE 30. Glasgow. Height and Weight of Boys of Group D.

					_		Wei	$_{ m ght}$	of B	loys	of 7	5—8	·5 ye	ears							
Height	-9.18	1	-9.98	37.5-	-9.68	-9.17	13.5-	72.2	-9.11	-9.67	-9.19	-9.89	-9.99	-9.19	-9.69	-9.19	63.5—	-9.59	-9.19	-3.69	Totals
345 — 35	1		2	3 2	1 2 1					1 — — — — — — — — — — — — — — — — — — —											$\begin{array}{c} 1\\ 3\\ -\\ -\\ 1\\ 3\\ 8\\ 26\\ 46\\ 71\\ 89\\ 108\\ 100\\ 64\\ 38\\ 16\\ 4\\ 1\\ -\\ 2\\ \end{array}$
Totals	1		2	5	4	33	42	55	94	72	80	69	63	26	14	9	5	6	_	1	581

TABLE 31. Glasgow. Height and Weight of Boys of Group D.

					-		V	/eig	ht	of l	Воу	s 0	f 8·	5	9.5	yea	rs						
Height	-9.68	-c.1h	<u> 13.2-</u>	-4.94	-9.14	-9.67	-g.1g	-9.89	-9.99	-9.19	-9.69	-9.19	-9.89	-9.99	-9.19	-9.69	-9.11	73.5-	75.5	-9.11	I	-93.2-	Totals
37 \$		1 4 1 1 2	2 1 2 3						1 — — 3 5 15 19 222 3 1 — — — — — — — — — — — — — — — — — —														1 — 2 6 6 111 119 339 559 88 101 78 63 26 119 11 1 2 — 1 — 1
Totals	1 8	3	8	16	36	54	64	61	71	55	52	41	25	15	9	2	6	1	1	l	_	1	528

TABLE 32. Glasgow. Height and Weight of Boys of Group D.

						,	Wei	ght	of	Во	ys	of S	)·5-	-10	)· <u>5</u>	yea	rs						
Height	-9.24	-9.94	-9.15	-9.67	-9.19	53.5	-9.99	-9.19	-9.69	-9.19	63.5—	-9.99	-g.19	-9.69	-9.11	73.5	75.2	-9.22	79.2	-9.18	1	-g.16	Totals
36 \$ - 37 , 38 , 38 , 44 , 45 , 46 , 47 , 48 , 49 , 50 , 51 , 55 , 55 , 56 , 57 , 58 , 59 , 60 , 61 , 61 ,							1 — — — 2 8 15 23 13 4 2 — — — — — — — — — — — — — — — — — —											1 1	2	1		1	1 — 1 — 2 8 8 8 8 23 48 55 94 115 84 60 40 12 2 3 1 — 1 — 1
Totals	4	8	10	24	27	34	68	50	63	78	52	45	25	31	21	10	2	2	2	1		1	558

TABLE 33. Glasgow. Height and Weight of Boys of Group D.

	_											"								<i>v</i>							
								V	Veig	ght	of	Воу	s o	f 10	).5-	-11	. •5	yea	rs								
Height	-9.97	-9.14	-9.67	-g.Ig	53.5—	-9.99	-9.19	-9.69	-9.19	-9.89	-9.99	-9.19	-9.69	_ç.1.2_	73.5-	75.2—	-9.22	79.5—	-9.18	83.5—	-9.28	-5.18	-9.68	-9.16	-9.26	-9.96	Totals
45% — 46 ", 48 ", 49 ", 50 ", 52 ", 53 ", 54 ", 56 ", 58 ", 59 ", 60 ",	1		1 3 2 3 1 1 - - - -	3 2 2 1 1 	2 4 4 1 2 		4 6 17 11 6 3 2 																			1	1 8 18 35 67 79 90 109 70 56 32 12 9 3 4
Totals	1	1	11	9	13	26	49	53	64	65	75	49	48	31	31	18	12	12	10	7	2	3	1	2		1	594

TABLE 34. Glasgow. Height and Weight of Boys of Group D.

			A													9									
								W	eigh	t o	f Bo	ys	of 1	1.5	-1	2.5	yea	ırs							
Height	-9.27	i,	-c.c+	-9.84	-9.19	-9.79	-9.19	-9.09	-9.89	-999	-9.69	72.5-	-9.92	-9.8%	-9.18	-9.48	-9.18	-9.06	-93.2	-9.96	-9.66	102.2-	1	-9.711	Totals
39 ½ — 42 , , , , , , , , , , , , , , , , , ,					1 2 1 2 2 1 1 - - -	1 3 2 2 3 3 1 1	6		1 1 1 6 12 18 5 9 1 1		11 22 66 211 377 233 155 51 11 1	6 14 25 11													1 1 1 1 3 5 9 20 41 59 83 104 90 53 46 20 20 8 4 1 1
Totals	1	_	_	1	10	13	39	41	54	83	112	77	50	32	21	13	6	7	_	3	2	2	_	1	571

TABLE 35. Glasgow. Height and Weight of Boys of Group D.

						We	ight	of I	Boys	of 1	2.5—	-13·5	yea	rs						
Height	-9.27	-9.19	-2.29	-29.5	-9.29	67.5-	-2.12	-9.9%	79.2	8355	87.5-	-9.16	95.5—	-9.66	10352—	-9.201	-9.111	-9.911	-9-611	Totals
445 — 45 ", 46 ", 47 ", 48 ", 50 ", 51 ", 52 ", 55 ", 56 ", 57 ", 58 ", 60 ", 61 ", 62 ", 63 ", 64 ",								2 6 16 21 34 24 10 5 1												1 — 2 3 7 7 16 37 48 72 84 101 80 68 42 21 14 9 1 4 1
Totals	2	3	12	31	59	79	101	119	65	62	22	26	12	8	1	3	2	2	2	611

TABLE 36. Glasgow. Height and Weight of Boys of Group D.

	Weight of Boys of 13·5—14·5 years	
Height	51.5- 59.5- 67.5- 71.6- 71.6- 77.5- 83.5- 83.5- 91.6- 92.6- 103.6- 111.5- 113.6- 123.6- 123.6- 147.6-	Totals
45 \$ —  50 ,, 51 ,, 52 ,, 53 ,, 54 ,, 55 ,, 56 ,, 57 ,, 58 ,, 60 ,, 62 ,, 63 ,, 64 ,, 65 ,, 65 ,, 67 ,, 67 ,, 68 ,, 69 ,	1       —	1 2 12 19 25 37 39 60 44 54 24 33 14 8 4 - 5 1 - 1
Totals	1 — 12 22 25 47 64 52 40 41 13 26 14 7 6 5 2 1 2 — 2 — 1	383

TABLE 37. Glasgow. Height and Weight of Girls of Group A.

1			-		-	We	ight	of C	Jirls	of 5	·5(	3·5 y	ears		-	_			
Height	<i>−9.17</i>	-2.27	~22.2~	77.5-	-5:62	-9.18	33.5—	35.5—	J J.O.	-23.5	-5.14	-9.24	-9.94	-9.24	-9.67	-9.19	.53.5-	-2.22	Totals
25 \\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1		1	1 1 2 3 			1 5 10 12 30 28 13 7 7 3 — 1		1 										1 — 1 — 3 6 8 8 16 44 49 82 124 170 197 165 146 72 38 11 6 3
Totals	1	1	4	8	25	50	110	146	183	186	205	100	47	41	24	8	2	2	1143

TABLE 38. Glasgow. Height and Weight of Girls of Group A.

						V	Veigl	nt of	f Gir	ls of	6.5	7·5	yea	rs						
Height	-9.97	-9.48	-39.52	-9.18	-33.5-	-9.98	37.5-	-2.68	-9.17	13.5-	-9.94	-9.47	-9.67	-9.19	53.5-	-9.99	-9.19	-9.69	-9.19	Totals
30%—31 " 32 " 33 " 34 " 35 " 36 " 37 " 38 " 40 " 41 " 42 " 43 " 44 " 45 " 46 "								1 2 1 5 13 18 44 49 35 16 5												1 1 4 4 6 18 23 38 69 119 164 218 211 166 91 34 17 6
Totals	1	3	5	25	58	95	153	189	265	191	143	143	67	30	19	9	5	2	2	1405

TABLE 39. Glasgow. Height and Weight of Girls of Group A.

	Weight of Girls of 7·5—8·5 years	
Height	25.5- 29.5- 33.5- 33.5- 41.5- 45.5- 45.5- 45.5- 45.5- 65.5- 65.5- 65.5- 65.5- 65.5- 67.5-	Totals
29 \( \)	1       —	1 2 - 1 3 4 4 8 9 10 36 42 80 121 178 215 222 170 148 76 42 20 1 1 - 3
Totals	2 — 1 7 25 39 71 108 183 199 189 197 132 80 71 46 29 5 5 1 1 1 — 1	1393

TABLE 40. Glasgow. Height and Weight of Girls of Group A.

	Weight of Girls of 8·5—9·5 years	
Height	29.5- 21.5- 23.5- 47.5- 47.5- 61.5- 63	Totals
3278 33 " 34 " 35 " 36 " 37 " 38 " 40 " 42 " 43 " 44 " 45 " 46 " 50 " 51 " 52 " 53 " 54 "	$ \begin{bmatrix} 1 &$	1 1 1 3 4 5 14 14 12 26 46 72 121 160 209 212 163 133 65 37 17 7 2
Totals	1 3 7 12 27 38 85 90 135 214 170 129 112 122 68 40 28 16 10 5 1 — 1	1314

TABLE 41. Glasgow. Height and Weight of Girls of Group A.

	2																									
;									We	ight	of (	Hirls	of 9	·5—]	10.5	yea	ırs									
Height	<u>~28.62</u>	1	3.7.5—	-5.76	-9.68	9.14	43.2-	-9.94	-9.17	49.5-	51.5	53.2	-9.99	57.5	-9.69	-9.19	-3.89	-9.29	-9.19	-9.69	-9.1%	7.8.5—	-9.92	-9.11	-2.62	Totals
34%								1 — 1 — 3 7 8 8 15 222 100 3 3 — — — — — — — — — — — — — — — — —	1 1 1 7 8 8 22 30 25 23 11 1 1 1 1	22	6 24 30 40	$     \begin{array}{r}       4 \\       10 \\       30 \\       38     \end{array} $				5 12 24 13 11 5 1										1 2 3 1 2 4 6 6 23 39 40 88 132 148 193 161 112 58 35 25 7
Totals	. 1	_	5	6	22	36	<u>-</u>		— 131	107	147	— 135		— 112	100	1 74	48	30	 25	— 15	9		2	1	4	$\frac{1}{1284}$

TABLE 42. Glasgow. Height and Weight of Girls of Group A.

					LD.		-E-			390		1160	3						J	. Or er		J								
										We	eight	of	Gir	ls o	f 10	).5–	-11	.5	yea	rs										
Height	39.5-	-2.17	-5.27	-2.97	-9.17	-9.67	-9.19	53.5-	-9.99	-6.19	-9.69	-9.19	-9.29	-9.59	-9.19	-9.69	-5.1.2	13.5-	-9.91	-9.11	-9.62	-9.18	-9.58	-9.58	-9.18	-9.68	-9.16		105.5—	Totals
35 %	_	1	_	_	_	_	_	_	_	_	_	_		_	_	_		_		_	_	_	_	_	_	_	<u>-</u>	_		1
36 ,, 37 ,,	_	_	_	_	_	_	1	_	_	_	_	_		_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	1
38 ,, 39 ,,	_		$\frac{-}{2}$	_		_	_	_		<u> </u>	_	_	_	_	_	_	_	_	_	_	_		_	_	_	_	_	_		5
40 ,,	<del>-</del>	 1	_		1	<u>-</u>		_	_	_	_	_	_	_	_	_	_	_		_	_			_	_	_	_	_	_	$\frac{1}{8}$
42 ,,	2	3	1	2	1	 2	2	_	1		_		_	_	_				_	_			_			_	_			12 18
43 ,, 44 ,,		$\frac{1}{2}$	5 4	5	7	5	5	1	2	1	_	1	_	_	_	_	_	_		_	_		_	_	_	_	_	_	_	30
45 ,, 46 ,,	1 —	1	$\frac{5}{1}$	$\frac{6}{4}$	$\frac{12}{15}$	8 17	$\frac{10}{13}$	$\frac{8}{14}$	3 6	7	2 5	3		_	_	_	_	_	_	_	_	_	_	_	_	_		_	_	55 87
47 ,,		_	<del>-</del> 1	2	7	16 13	18 19	$\frac{18}{26}$	26 56	12 29	$\frac{7}{15}$	9	4	1	1	_	_	_	_	_	_	_	_	_	_	_	_	_	_	$\frac{121}{180}$
49 ,, 50 ,,	-	_	2		2	6	14	16	24 19	$\frac{34}{28}$	23 20	18 34	16 15	8	<u>-</u> 6	3 10	3	_	_					_	_	1	_			170 153
51 ,,	_	_	_	_	_	_	1	4	5	11	25	22	27	18	8	8	6	2	3	_	2	1	_	_		_	_		_	144
52 ,, 53 ,,		_				_	1	-I	_	3 1	$rac{4}{2}$	$\frac{8}{4}$		16 9	$\frac{6}{6}$	$\frac{15}{7}$	$\frac{6}{9}$	$\frac{4}{4}$	$\frac{6}{3}$	-1	1	1	1	1	_	_	_	_	_	86 59
54 ,, 55 ,,	_	_	_	_	_		_	_	_	_	3	2	3 1	5	2	5 2	5 1	5 2	4	2	_	_	$\frac{-}{1}$	_	_	_	_	_	_	36 12
56 ,,		_		_	_	_	-	_					_		_	1	ì	1	1	_		_	_	1	_	_	_	_	1	6
57 ,, 58 ,, 59 ,,	_	_	_	_	_	_	_	_	=	_	_	_	_	_	_	=	_		_	_	_	_	_	1		_	1	_	_	1 1
Totals	4	10	22	24	52	69	92	96	143	127	106	108	98	63	29	51	34	18	22	5	3	2	2	3	1	1	1	_	1	1187

TABLE 43. Glasgow. Height and Weight of Girls of Group A.

1		1
	Weight of Girls of 11.5—12.5 years	
Height	\$9.5- 42.6- 48.5- 51.5- 51.5- 51.5- 60.5- 63.5- 72.5- 72.5- 81.5- 81.5- 81.5- 81.5- 90.5- 90.5- 101.5- 105.5- 111.5- 111.5-	Totals
34 %		1 1 1 2 1 1 2 2 1 1 3 2 0 0 3 2 2 6 5 4 1 2 7 9 1 1 3 3 — 1
Totals	1 6 20 41 70 121 129 159 186 125 115 77 64 32 19 13 10 12 3 5 3 1 — 1 — 1	1214

TABLE 44. Glasgow. Height and Weight of Girls of Group A.

				-		
		Weight	of Girls of 12	5—13·5 years		
Height	41.5— 45.5— 49.5— 53.5— 57.5—	67.5— 65.5— 69.5—	73.5- 77.5- 81.5- 85.5-	89.5— 93.5— 97.5— 101.5—	109.5— 113.5— 117.5— ———————————————————————————————————	Totals
41 \( \bar{\bar{\bar{\bar{\bar{\bar{\bar{	1 1 — 1 — 1 1 2 — — 1 1 2 — — — 1 1 1 5 2 2 3 6 9 4 — — 4 6 10 — 2 3 12 10 — 2 5 21 — — 3 12 — — 4 4 — — 4 — — 4 — — 1 — — — 1 — — — — — — — — — — — — — — —			$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3 3 4 4 9 30 30 63 75 91 114 110 111 105 86 55 34 17 14 - 8 4 2 1 1 1
67 ,, Totals	5 9 20 45 79	136 126 139	1 120 108 53 54	44 12 9 3 6	5 1 1 — 1	976

TABLE 45. Glasgow. Height and Weight of Girls of Group A.

						We	eight	of (	Girls	of	13.5-	-14%	5 yea	ars						
Height	-g.It	1	-9.67	-53.2	-9.29	-9.19	-9.59	-9.69	73.2-	-9.11	-9.18	-9.98	-9.68	-9.86	-9.16	-9.101	-9.201	-9.601	-5:211	Totals
46 % — 47 % 48 % 49 % 50 % 51 % 52 % 55 % 55 % 56 % 56 % 60 % 61 % 62 %	1			2 			-1 1 2 -2 9 2 1 1 1 											2		2 3 2 10 13 18 33 27 37 37 37 32 25 20 22 3 5
Totals	1	_	3	13	15	25	20	50	34	28	30	22	28	11	2	3	2	2	2	291

TABLE 46. Glasgow. Height and Weight of Girls of Group B.

					,	Weig	ht o	f Gi	rls of	5.5	6:5	yea	rs					
Height	-9.16	-9.68	-9.18	33.5-	-92.56	-9.18	-9.68	-9.17	-9.84	-9.94	-9.14	-5.67	-9.19	-9.89	-9.99	-9.19	-2.69	Totals
21 % — 30	1 - 1			1 3 100 114 266 11									2 1	1 1				1 — 1 — 2 4 3 14 28 49 78 152 211 188 151 142 70 24 10 8 3 — 1 1
Totals	4	17	37	93	148	171	193	201	133	61	55	18	3	2	3	1	1	1141

TABLE 47. Glasgow. Height and Weight of Girls of Group B.

					4	7	Weig	ht o	f Gir	rls o	f 6.5	<del></del> 7·5	yea	rs	-					
Height	-9.12	-9.6%	-9.18	-93.2	-9.22	-97.78	39.5—	-9.17	-5.84	-9.97	-9.14	-9.67	-9.19	53.5—	-9.29	-9.19	-9.69	-9.19	-9.29	Totals
32 7 33 8 34 " 35 " 36 " 37 " 38 " 40 " 41 " 42 " 43 " 44 " 45 " 46 " 47 " 48 " 49 " 50 "		2 4 3 1 1 2 1 	2 	3 1 7 5 5 7 8 3 4 —————————————————————————————————	5 3 10 17 20 10 5 1 —			1 1 3 7 20 39 60 52 30 9 2	1 3 8 21 47 57 56 14 5 3	1 	1 5 12 23 36 31 18 6 1		   1 2 2 3 8 15 13 7 3							1 5 9 11 11 18 39 77 121 166 2001 213 210 129 76 38 13 5 3
Totals	1	14	9	43	71	124	157	224	215	170	133	83	54	21	17	5	1	3	1	1346

TABLE 48. Glasgow. Height and Weight of Girls of Group B.

							W	Veigh	t of	Girl	s of	7.5-	<b>-8</b> ·5	yea	ars							1
Height	-9.18	-9.68	-91.5-	-9.88	-92.58	-97.2	-39.5	-9.17	73.2	-9.97	-9.14	-9.67	-9.19	-2.89	-9.99	-9.19	-9.69	-9.19	-9.29	ļ	-9.69	Totals
33 1- 34 ", 35 ", 36 ", 37 ", 38 ", 40 ", 41 ", 42 ", 45 ", 46 ", 47 ", 48 ", 49 ", 50 ", 51 ", 52 ",	1		1 1 1	-1 1 -3 3 2 1 1 2 1																		1 2 2 1 8 13 34 45 87 127 177 208 229 166 132 69 33 16 4
Totals	1	1	4	15	25	51	78	155	162	170	198	159	115	96	61	<b>3</b> 0	19	12	3		1	1356

TABLE 49. Glasgow. Height and Weight of Girls of Group B.

	Weight of Girls of 8.5—9.5 years	
Height	29.5— 21.5— 21.5— 22.5— 23.5— 23.5— 23.5— 23.5— 24.7.5— 25.5— 26.55— 26.55— 27.5— 27.5— 28.5— 27.5— 27.5— 28.5— 27.5— 27.5— 28.5— 27	Totals
2978— 33 ,, 34 ,, 35 ,, 36 ,, 37 ,, 38 ,, 39 ,, 40 ,, 41 ,, 42 ,, 44 ,, 45 ,, 46 ,, 47 ,, 48 ,, 50 ,, 51 ,, 52 ,, 53 ,, 54 ,, 59 ,,	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	$\begin{array}{c} 1 \\ \hline -2 \\ 1 \\ 2 \\ 1 \\ 1 \\ 7 \\ 10 \\ 22 \\ 37 \\ 68 \\ 64 \\ 153 \\ 177 \\ 207 \\ 199 \\ 176 \\ 115 \\ 63 \\ 35 \\ 12 \\ 2 \\ 3 \\ 1 \\ \hline -1 \\ \end{array}$
Totals	2 1 1 3 15 42 74 92 123 163 161 142 156 132 98 58 44 23 8 8 5 4 1 2 2	1360

TABLE 50. Glasgow. Height and Weight of Girls of Group B.

					Weig	ght o	of Gi	rls o	of 93	5—10	0.5	yea	$\mathbf{r}$ s									
Height	33°5- 35°5- 37°5-	-2.62-	43.2- 45.2-	-9.27	-9.67	-9.19	-5:29	-9.99	-9.19	-9.69	-9.19	-9.89	-9.29	-9.19	-9.69	-9.12	73.5-	75.2	-9.22	-9.62	-9.18	Totals
36 \ 37 \ \ 38 \ \ 39 \ \ \ 40 \ \ \ 42 \ \ \ 45 \ \ \ 46 \ \ \ 47 \ \ 48 \ \ \ 48 \ \ \ 50 \ \ 53 \ \ \ 55 \ \ \ 56 \ \ \ 57 \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	- 1	2 2 1 1 1 2 2 4 4 3 1 2 2 1 1 1	13 15 3 17			1 					1 2 5 4 17 21 19 9 2 —	17 6 10 14 9 7 1 — —										1 2 3 5 4 10 21 141 62 117 142 194 190 185 136 110 60 24 8 8 8 6
Totals	2 3 4	11 24	35 76	103	127	136	126	176	138	116	81	55	35	37	19	11	4	7	3	1	3	1333

TABLE 51. Glasgow. Height and Weight of Girls of Group B.

	Weight of Girls of 10·5—11·5 years	
Height	\$3.5- \$41.5- \$45.5- \$45.5- \$45.5- \$51.5-	Totals
35 \\ \ 36 \\ \ \ 37 \\ \ 38 \\ \ \ 39 \\ \ \ 40 \\ \ 41 \\ \ \ 42 \\ \ 43 \\ \ 46 \\ \ \ 46 \\ \ \ 47 \\ \ 50 \\ \ 57 \\ \ 58 \\ \ 58 \\ \ \$8 \\ \ 58 \\ \ \$8 \\ \ \$8 \\ \$1 \\		1 1 1 2 1 4 3 6 10 22 37 69 107 158 171 176 144 122 89 55 33 17 8 4 1
63 ,, Totals	2 4 7 5 21 51 52 73 94 133 146 118 138 96 61 65 53 36 21 18 22 10 6 4 2 1 3 1 1	1244

TABLE 52. Glasgow. Height and Weight of Girls of Group B.

		Grand and Artificial Artificial and Artificial Artifici	
		Weight of Girls of 11.5—12.5 years	
Height	29.5- 42.5- 45.5- 51.5- 54.5-	60.5— 63.5— 63.5— 60.5— 60.5— 75.5— 75.5— 87.5— 87.5— 87.5— 90.5— 90.5— 102.5— 105.5— 105.5—	Totals
39 \( \frac{7}{8} \) 40 \\ 41 \\ 42 \\ 43 \\ 44 \\ 45 \\ 46 \\ 47 \\ 48 \\ 49 \\ 50 \\ 51 \\ 52 \\ 53 \\ 54 \\ 55 \\ 56 \\ 67 \\ 69 \\ 60	1 — — — — — — — — — — — — — — — — — — —	1 — — — — — — — — — — — — — — — — — — —	1 — 1 2 7 8 8 16 6 24 4 47 77 106 151 170 182 133 111 88 55 32 12 19 5 3 — 1 — 1 — 1
Totals	3 4 14 29 54 103	140 162 171 129 131 86 74 59 36 13 12 12 11 1 3 3 2 — 1	1253

TABLE 53. Glasgow. Height and Weight of Girls of Group B.

						We	ight	of C	irls	of	12:	5—:	13.5	ye	ars							
Height	41.5— 45.5—	-2.67	-5.29	-9.19	-9.19	-9.29	-9.69	73.5-	-5.11	-9.18	-9.98	-9.68	-5.86	-9.26	-9.101	-5.201	-9.601	-5.211	-9.211	-5.121	125.5—	Totals
42 7 43 44 47 44 47 46 47 48 49 49 49 50 751 752 753 755 755 755 755 755 755 755 755 755	1 — 1 — 1 — 1 — 2 — — — — — — — — — — —	3 3 4 4 - 3 2 - 1 1 - 1 1 - 1 - 1 - 1 - 1 1	1 1 5 5 7 4 5 2 2 2 1 1 	1 — — — — — — — — — — — — — — — — — — —	1 —				14 12 22 24 22 23 10 6 1								1 2		1 1		1	2 — 2 5 7 16 24 41 54 102 130 137 155 151 100 98 61 44 222 8 3 1 — 1 1 1 — 1
Totals	1 4	18	34	87	144	133	180	154	125	93	63	63	23	16	12	7	3	3	2	_	1	1166

TABLE 54. Glasgow. Height and Weight of Girls of Group B.

						We	ight	of G	irls	of 1	3.5—	-14.5	yea	rs						
Height	-9.97	-9.67	-53.2-	-9.19	-9.19	-9.59	-9.69	73.5—	-9.44	-9.18	-9.58	-9.68	-9.26	-97.5	-9.101	-9.201	-9.601		121.5—	Totals
45 % 46 ", 47 ", 48 ", 50 ", 51 ", 52 ", 55 ", 56 ", 57 ", 58 ", 60 ", 61 ", 62 ", 63 ",				1 1 	 1 2 4 6 2 3 1  1  1							1 								1 2 5 8 16 22 39 44 40 56 56 47 25 17 15 7 1
Totals	1	1	7	11	21	25	44	59	44	45	47	31	21	21	10	5	8	_	2	403

TABLE 55. Glasgow. Height and Weight of Girls of Group C.

					We	ight	of C	irls	of 5	•5—6	3·5 y	ears					
Height	-9.18	-5.68	-9.18	33.5—	-9.98	-9.18	-9.68	-9.17	73.2-	-9.97	-9.14	-9.67	-9.19	-9.89	i	-9.29	Totals
31 ½ — 32 ,, 34 ,, 35 ,, 36 ,, 37 ,, 38 ,, 40 ,, 41 ,, 42 ,, 44 ,, 45 ,, 46 ,, 47 ,,	1	1		- 1 - 3 2 6 4 7 1 - - - - -				1 4 8 13 26 15 11									$\begin{array}{c} 1 \\ \hline -1 \\ \hline -5 \\ 7 \\ 222 \\ 433 \\ 566 \\ 699 \\ 80 \\ 566 \\ 499 \\ 30 \\ 10 \\ 1 \\ 1 \\ \end{array}$
Totals	2	1	14	24	44	71	71	79	53	27	26	10	6	2	-	1	431

TABLE 56. Glasgow. Height and Weight of Girls of Group C.

					We	ight	of (	Girls	of 6	·5—'	7·5 y	ears					
Height	-9.68	-9.18	53.5-	-5.58	-5.78	-9.68	-9.17	73.2	-2.27	-9.47	-5.67	-9.19	-53.5-	-9.99	-9.29	-2.69	Totals
3378— 34 "35 "36 "37 "38 "39 "40 "41 "42 "44 "44 "44 "44 "44 "44 "44 "44 "44	1	1 1 2 2 2 1 	- 1 - 3 1 1 2 1 - 1 - - -			1 4 7 12 18 27 10 2 —	1		 								1 2 3 7 19 34 50 105 102 103 79 61 27 14 9 — 1
Totals	2	7	10	23	45	81	103	100	73	59	42	37	17	8	6	4	617

TABLE 57. Glasgow, Height and Weight of Girls of Group C.

						- W	eigh	t of	Girls	s of	7.5—	-8.5	year	š						
Height	-9.18	-93.2	-9.98	37.5-	-39.5-	-9.14	-9.24	-9.94	-9.14	-5.67	-g.1g	53.5	-9.99	-9.19	-9.69	-9.19	-9.89	1	-5.11	Totals
36 7		1 2 - 1 2 - - - - - - - - - - - - - - -	3 1 1 1		1 -1 2 2 8 15 8 -2 	1 — 2 4 8 13 12 19 4 — 2 — — — — — — — — — — — — — — — — —		1 2 2 8 16 30 17 9 1 —												3 2 4 12 21 39 66 97 127 118 80 66 36 13 3 1 2
Totals	1	6	5	25	40	65	90	87	129	66	62	50	31	14	9	6	4		1	691

TABLE 58. Glasgow. Height and Weight of Girls of Group C.

1							W	Veig	ht	of	Girl	ls o	f 8	5—	9.5	yea	ars						v	
Height	-9.68	1	35.5	-9.28	-9.68	-9.17	-9.84	-9.94	-9.14	-9.67	-9.19	-9.59	-9.99	-9.19	-9.69	-9.19	-9.29	-9.59	-9.19	-9.69	-9.11	-9.82	75.5	Totals
327 — 38 " 39 " 40 " 41 " 42 " 44 " 45 " 46 " 47 " 48 " 50 " 52 " 53 " 55 "							1 2 1 4 8 6 9 6 — 1 —																	1 — 2 7 6 9 14 37 56 95 111 102 89 59 27 16 4 2 — 2
Totals	1		2	2	11	23	38	46	78	97	80	66	61	46	26	27	10	15	3	2	2	1	2	639

TABLE 59. Glasgow. Height and Weight of Girls of Group C.

							W	eig	ht	of (	Firl	s of	f 9·	5 <b>—</b>	10:	5 у	ears	3							
Height	-97.2	-9.68	-9.17	13.5-	-9.94	77.2-	49.5-	<i>£.15</i>	53.5—	-55.55	-9.79	-5.65	-9.19	-9.29	65.5-	-5.29	-9.69	-9.12	73.5-		-9.22	79.5—	-9.18	-9.28	Totals
40 % — 41 " 42 " 44 " 45 " 46 " 47 " 48 " 50 " 51 " 52 " 55 " 56 " 57 " 58 " 59 "			2 1 1 2 2 1 1 	3 2 6 1 2 	1 3 5 8 3 1 —————————————————————————————————	- I 1 1 1 1 1 2 6 7 5 3 3															1				2 3 7 10 36 41 52 93 88 89 68 47 27 10 3 4 3 1
Totals	2	2	10	14	21	36	45	62	64	58	70	57	60	25	18	15	6	8	1	7	1	1	1	1	585

TABLE 60. Glasgow. Height and Weight of Girls of Group C.

									W	eigl	at c	of G	irls	of	10	.5—	-11	5 у	ear	'S									
Height	~9.62	-9.17	-9.27	- <u>2.9</u>	-9.24	-9.67	-9.19	53.5-	-9.99	-9.29	-5.62	-9.19	-9.29	-5.59	-9.19	-9.69	-9.11	-9.82	75.5-	- g. j.j	79.5—	-5:18	83.5-	85.2—	87.5-	-9.68	-91.5	-93.5-	Totals
35 7 — 39 ,, 40 ,, 41 ,, 42 ,, 43 ,, 44 ,, 45 ,, 46 ,, 47 ,, 50 ,, 51 ,, 52 ,, 55 ,, 56 ,, 57 ,, 58 ,, 59 ,, 60 ,, 68 ,, 68 ,,	1			1 							1 — — — — — — — — — — — — — — — — — — —																		1 1 1 4 10 12 28 47 77 84 89 87 60 46 17 9 7 2 4 — 1
Totals	2		3	8	10	27	30	30	60	44	83	75	54	44	34	21	18	12	12	6	5	3	3	1	1	2	_	1	589

TABLE 61. Glasgow. Height and Weight of Girls of Group C.

	Weight of Girls of 11.5—12.5 years	
Height	48.5- 51.5- 51.5- 57.5- 60.5- 63.5- 63.5- 63.5- 72.5- 72.5- 75.5- 84.5- 84.5- 90.5- 90.5- 90.5- 108.5- 108.5- 111.5-	Totals
42 \( \)	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	$ \begin{array}{c cccc}  & 1 & \\  & 2 & \\  & 4 & \\  & 7 & \\  & 18 & \\  & 32 & \\  & 52 & \\  & 71 & \\  & 71 & \\  & 96 & \\  & 79 & \\  & 64 & \\  & 44 & \\  & 29 & \\  & 9 & \\  & 9 & \\  & 3 & \\  & 1 & \\  & 2 & \\  & & 1 & \\  & & 1 & \\  & & & 1 & \\  & & & & 1 & \\  & & & & & \\  & & & & & \\  & & & & $
Totals	3 9 14 39 66 83 74 68 62 46 41 28 23 12 10 7 3 3 2 — 1 — 1	595

TABLE 62. Glasgow. Height and Weight of Girls of Group C.

					W	eig	ht	of (	dirl	s of	f 12	1.5—	-13	•5	yea:	rs					
Height	-9.17	-9.54	-9.67	-9.89	-9.19	-9.19	-9.59	-9.69	73.5—	77.5-	-9.18	-9.28	-9.68	93.5—	-9.16	-9.101	105.2-	-9.601	113.5—	-9-211	Totals
38 \( \frac{7}{89} \), \( \text{40} \), \( \text{40} \), \( \text{47} \), \( \text{48} \), \( \text{49} \), \( \text{50} \), \( \text{55} \), \( \text{56} \), \( \text{59} \), \( \text{60} \), \( \text{61} \),			4 1								$ \begin{array}{cccccccccccccccccccccccccccccccccccc$										1
62 ,, 63 ,, Totals	1	2	5	10	29	58	57	81	84	55	48	1 	25	15	9	7	1	1 1 5	2	1	$\begin{array}{c} 2\\2\\\hline 544\\\hline \end{array}$

TABLE 63. Glasgow. Height and Weight of Girls of Group C.

					Weig	ght c	f Gi	rls c	of 13	•5—	14.5	year	s				
Height	53.5-	-9.19	-9.19	65.2—	-2.69	73.5-	-9.22	-9.18	85.5—	-9.68	93.5	-0.16		-9.201	-£.60I	113.5-	Totals
47 \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		1 1 1 1 ——————————————————————————————													1		1 1 3 2 6 13 8 21 23 23 17 18 17 7 5
Totals	3	5	6	11	13	20	14	28	17	15	10	11	7	2	1	3	166

TABLE 64. Glasgow Height and Weight of Girls of Group D.

					Wei	ght	of G	irls	of 5	5—6	5 y	ears					
Height	-9.1.8	-9.68	31.5-	33.5—	35.5—	37.5-	-9.68	-g.1ħ	-9.24	-9.24	-9.14	-2.67	-9.19	-9.29	-9.99	-9.19	Totals
3478—35° "36° "37° "38° "39° "40° "41° "42° "44° "44° "44° "44° "45° "46° "47° "	2 1	1 1 1 	1 2 1 1 2 —————————————————————————————	3 3 3 2 - 1 -	1 4 3 9 9 8 3 1 —	12 13 12 3 1 1	5 13 21 20 6 4	1 3 13 26 23 6 4		1 1 1 1 11 11 5 4							1 1 4 14 13 36 54 81 80 49 29 18 6 3
Totals	3	3	7	12	38	50	69	76	59	38	18	6	6	3		1	389

TABLE 65. Glasgow. Height and Weight of Girls of Group D.

				W	eight	t of	Girls	of	6.5—	-7·5	year	s				
Height	-9.18	-9.88	35.5-	-9.18	-9.68	-5.14	-9.87	-6.54	-9.14	-9.67	9.19	-9.89	-9.99	-9.19	-9.69	Fotals '
37 78 38 39 40 42 442 445 446 447 449 50 50	1 1 	1 2		2 4 4 7 4 1 1 —	1 2 4 8 20 7 3 — 1 —	3 6 7 20 23 11 5 1		3 13 21 18 14 6 1	1 3 15 19 19 7 4		1 1 5 7 5	1 2 5 6 2 1				3 13 16 42 74 93 76 66 40 26 6
Totals	2	4	12	23	46	76	65	77	68	37	19	19	6	3	3	460

TABLE 66. Glasgow. Height and Weight of Girls of Group D

						W	eigh	t of	Girls	s of	7.5	-8.5	year	3						
Height	22.2-	35.5—	-97.5	39.5-	41.5-	-9.87	-9.97	47.5-	-±-6.6†	-9.19	53.5—	-9.99	-9.19	-2.69	-9.19	-9.89	-9.59	I	-9.112	Totals
36 \( \frac{7}{8} - \) 39 \\ 40 \\ 41 \\ 42 \\ 43 \\ 44 \\ 45 \\ 46 \\ 47 \\ 50 \\ 55 \\ 55 \\ \end{array}	1	3	1 1 1 2 4 	2 1 2 2 2 2 2 2		4 12 9 24 15 3 2 1											1			1 -4 6 22 37 34 89 85 78 70 36 13 7 2  2
Totals	1	3	9	11	48	70	50	70	69	53	32	28	18	11	7	3	1		2	486

TABLE 67. Glasgow. Height and Weight of Girls of Group D.

							W	eig	ht	of (	Girl	s o	f 8·	5	9.5	yea	ars							
Height	-9.18	-9.68	-9.17	78.2	-9.94	-9.17	-9.67	-9.19	-9.29	-9.99	-9.29	-9.69	-9.19	-9.89	-9.59	-9.19	-9.69	71.5—	73.5—	75.5	-2.22	-2.62	-9.18	Totals
40 \( \frac{1}{8} - \) 41 \( \tau \) 42 \( \tau \) 43 \( \tau \) 45 \( \tau \) 46 \( \tau \) 47 \( \tau \) 48 \( \tau \) 50 \( \tau \) 51 \( \tau \) 52 \( \tau \) 53 \( \tau \) 55 \( \tau \)				1 1 6 6 5 1 1 —	5 4 5 3 2 1 — —							    3 12 5 1   1												2 7 22 36 59 70 77 73 69 49 15 12 6 4 1
Totals	2	3	13	22	20	55	63	79	51	59	43	23	21	20	15	5	3	3	1	1	1		1	504

TABLE 68. Glasgow. Height and Weight of Girls of Group D.

							W	eig	ht	of (	Girl	s of	f 9:	5—	10.5	ye	ars								
Height	-9.17	43.5—	-9.94	-9.27	-9.67	$-\dot{g}.Ig$	53.5-	-5.29	-57.2	-9.69	-9.19	-9.29	-9.29	-9.19	-9.69	-9.11	-9.82	75.2	-5.22	-9.62	-9.18	83.5-	-9.28	-9.18	Totals
41 \( \frac{7}{8} - \) 42 \( \text{,} \) 43 \( \text{,} \) 44 \( \text{,} \) 45 \( \text{,} \) 46 \( \text{,} \) 47 \( \text{,} \) 48 \( \text{,} \) 50 \( \text{,} \) 51 \( \text{,} \) 52 \( \text{,} \) 53 \( \text{,} \) 54 \( \text{,} \) 56 \( \text{,} \)	2 1 	1 1 1 5 1 				$     \begin{array}{r}                                     $					$ \begin{array}{cccccccccccccccccccccccccccccccccccc$														1 3 4 9 16 44 68 78 102 92 64 42 18 12 6
Totals	3	9	17	24	30	49	58	63	61	57	52	42	37	17	17	8	7	1	2	3	1	1	_	1	560

TABLE 69. Glasgow. Height and Weight of Girls of Group D.

								W	eig	ht	of (	Firl	s of	10	•5—	-11	•5 у	ear	s		-						
Height	-9.84	-9.54	-9.47	-9.67	-9.19	53.5—	-9.99	-9.29	-9.69	-9.19	-9.29	-9.59	-9.79	-9.69	-9.11	73.5-	-9.9%	-9.22	-9.62	-9.18	83.5-	-9.58	-9.18	89.5—	1	-9.111	Totals
42 18 42 8 44 9 45 9 46 9 47 48 9 48 9 50 9 51 9 55 9 55 9 56 9 57 9 58 9 64 9 9		-2								3 5 10 12 13 8 3 —																	$\begin{array}{c} 1 \\ - \\ 2 \\ 4 \\ 11 \\ 28 \\ 39 \\ 72 \\ 74 \\ 77 \\ 62 \\ 55 \\ 34 \\ 18 \\ 14 \\ 2 \\ 4 \\ - \\ 1 \end{array}$
Totals	1	2	9	10	15	24	44	43	44	54	47	43	34	35	30	14	18	13	4	5	3	2	1	2	_	1	498

TABLE 70. Glasgow. Height and Weight of Girls of Group D.

	Weight of Girls of 11·5—12·5 years	
Height	48.5— 51.5— 54.5— 60.5— 63.5— 63.5— 63.5— 63.5— 77.5.5— 77.5.5— 78.5— 84.5— 84.5— 90.5— 90.5— 102.5— 108.5— 111.5—	Totals
46 % — 47 " 48 " 49 " 50 " 51 " 52 " 55 " 56 " 57 " 58 " 60 " 61 " 62 " 63 " 64 " 65 "	$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	4 15 18 36 55 78 63 78 95 53 47 27 11 7
Totals	4 15 30 42 61 77 76 65 62 47 26 38 17 11 7 3 5 2 2 1 — 3	594

TABLE 71. Glasgow. Height and Weight of Girls of Group D.

						Wei	ght (	of G	irls o	of 12	5—	13.5	year	S					
Height	-9.94	-9.67	53.5—	-9.19	-9.19	-9.99	-9.69	73.5—	-9.11	-9.18	-9.58	-9.68	-9.86	-97.5	-9.101	-9.201	9.601		Totals
48½ — 49 ,, 50 ,, 51 ,, 52 ,, 53 ,, 54 ,, 55 ,, 56 ,, 57 ,, 58 ,, 59 ,, 60 ,, 61 ,, 62 ,, 63 ,,	1	1	3 3 1 — — — — — — — — — — — — — — — — —	1 9 2 8 6 2 — 1 — — —	4 1 2 9 2 10 6 1 ————————————————————————————————	1 1 7 13 14 4 3 1 —						     3 4 8 16 11 5 3 3 1	1 6 2 5 3 2			1 1 1 1 1			6 16 9 33 37 51 67 66 71 76 46 32 14 10 2
Totals	1	2	7	29	35	45	66	76	61	62	47	55	20	16	7	4	3	2	538

TABLE 72. Glasgow. Height and Weight of Girls of Group D.

						W	/eig	ht	of	Girl	ls o	f 1	3.5-	-14	1.5	yea	rs						
Height	-9.67	-9.89	-9.19	-g.19	-9.29	-9.69	73.5	77.5—	9.18	-9.98	-9.68	-9.86	-9.16	-9.101	-9.501	-9.601	-9:811	-g.111	-9.121	125.5		-9.481	Totals
46 7 48 " 49 " 50 " 51 " 52 " 55 " 55 " 56 " 57 " 56 " 60 " 61 " 62 " 63 " 64 " 65 " 65 "		1	2	1 1 3 																			1 — 3 2 1 1 10 10 32 35 45 51 47 52 39 20 11 7 7 1 2
Totals	1	1	3	6	7	19	43	33	41	47	50	24	30	20	11	13	10	5	2	2	_	1	369

# NUMERICAL ILLUSTRATIONS OF THE VARIATE DIFFERENCE CORRELATION METHOD.

BY BEATRICE M. CAVE AND KARL PEARSON, F.RS.

In 1904 Miss F. E. Cave in a memoir on the correlation of barometric heights, published in the R. S. Proc. Vol. LXXIV. pp. 407 et seq., endeavoured to get rid of seasonal change by correlating first differences of daily readings at two stations. A similar method was used by Mr R. H. Hooker in a paper published some time later in the Journal of the Royal Statistical Society, Vol. LXVIII. pp. 396 et seq., 1905. This method was generalised by "Student" in the last number of Biometrika (Vol. x. pp. 179, 180). He showed that if there were two variates x and y, such that

$$x = \phi(t) + X,$$
  
$$y = f(t) + Y,$$

where X and Y are the parts of x and y independent of the time t, then the spurious correlation arising from x and y being both functions of the time could be got rid of by correlating the differences of x and y, and that ultimately, when m is sufficiently large:

$$r_{\Delta^m x \, \Delta^m y} = r_{\Delta^{m+1} x \Delta^{m+1} y} = \text{etc.} = r_{XY},$$

so that the correlation of x and y, free from the spurious time (or it might be position) correlation, i.e.  $r_{XY}$ , could be found by correlating the successive differences of x and y. When the correlations of the differences remain steady for several successive values, then we may reasonably suppose that we have reached the correlation  $r_{XY}^*$ .

This method is still further developed by Dr Anderson of Petrograd, who in a valuable memoir published in this *Journal* has provided the probable errors of the successive difference correlations of a system of variables:

$$X_1, X_2, ..., X_n, Y_1, Y_2, ..., Y_n,$$

<sup>\*</sup> Having been in communication with "Student," while he was writing his paper, I know that the interpretation put by Dr Anderson (Biometrika, Vol. x. p. 279) on "Student's" words (Ibid. p. 180) is incorrect. "Student" had in mind, if he did not clearly express it, the ultimate steadiness of  $r_{\Delta^m v} \Delta^m v$  for a succession of values of m. K. P.

where the correlations of random pairs of values of the variates, or the product sums,

$$S\{(X_p - \overline{X})(X_q - \overline{X})\},$$
  
$$S\{(Y_p - \overline{Y})(Y_q - \overline{Y})\},$$

are both zero.

Dr Anderson has further provided us with the values of the standard deviations of the successive differences, i.e.

$$\sigma_{\Delta^m X}$$
 and  $\sigma_{\Delta^m Y}$ ,

which represent the ultimate values of  $\sigma_{\Delta^m x}$  and  $\sigma_{\Delta^m y}$ , when we have carried m so far that the time effect has been eliminated.

The new method appears to be one of very great importance, and like many new methods it has been developed in a co-operative manner, which is a good reason for not entitling it by the name of any single contributor. We prefer to term it the *Variate Difference Correlation Method*.

With the exception of a few illustrations given by "Student," no numerical work on the correlation of the higher differences has yet been attempted. It is clear that much numerical work will have to be undertaken before we can feel complete confidence in our knowledge of the range and of the limitations of the new method. We have yet to ascertain how far in different types of material a real stability of difference correlations is ultimately reached, and how far various assumptions made in the course of the fundamental demonstration apply in dealing practically with actual statistical data. One of the most important assumptions made if there be n values of the variates is that arising from the reduction in the number of values as we take the means which occur in successive differences, and a like assumption is made in the case of standard deviations. Thus for example:

$$\frac{1}{n} \overset{n}{\overset{n}{S}} (X_s) = \overline{X},$$

Ultimately with the mth differences we come in the proof to relations of the type

$$\frac{1}{n-m} \mathop{S}^{n-m}(X_s) = \frac{1}{n} \mathop{S}^{n}(X_s)$$

and

$$\frac{1}{n-m} \mathop{S}\limits_{1}^{n-m} (X_{s}^{2}) = \frac{1}{n} \mathop{S}\limits_{1}^{n} (X_{s}^{2}).$$

Now such relations will undoubtedly be very approximately true, if the X's are random variates uncorrelated to each other, and provided m is small compared with n. These conditions seem amply satisfied when we proceed to fourth or sixth differences in barometric pressures, taken, say, over ten or twelve years; the addition of four or five daily pressures will hardly affect sensibly either the mean or the standard deviation. But such extensive data, while not only involving a great deal of labour in the difference work \* are not those which, perhaps, most frequently demand the attention of the statistician, whether he be economist, sociologist or a student of scientific agriculture. In such cases it not infrequently happens that the available data only provide a range of 20 to, perhaps, at most 50 years; and we need to discover whether there is a true relationship between our variates, apart from a continuous change in both due to the time factor. At present accurate statistics of annual trade or revenue, or satisfactory annual demographic data hardly extend at most beyond a period of 50 years. Very often—under even approximately like methods of record—we shall hardly have more than twenty years' trustworthy returns. Not only has the method of record been changed, but the conditions of transit and trade may have been immensely modified and in a manner which we could not suppose to be even approximately represented by a continuous function of the time.

The object of the present paper is to illustrate the theory of the variate difference correlation method in its present stage of development on a short series of economic data, in order to test what approximation there is in such short series to stability, and further how nearly Dr Anderson's values for the successive standard deviations apply to such cases. We have selected as our data ten economic indices of Italian prosperity for the years 1885 to 1912, together with a "Synthetic Index," formed by taking the arithmetic mean of the ten economic indices referred to. These eleven indices are given by Professor Georgio Mortara in an interesting memoir: "Sintomi statistici delle condizione economiche d' Italia" which was published in the Giornale degli Economisti e Rivista di Statistica, for February, 1914, and form Tabella I, of that memoir, which we here reproduce in part as Table I. The indices in each case are obtained by dividing the returns for any year by the means of the returns for the years 1901—05, inclusive, and multiplying as usual by 100.

The indices are for returns of (i) Gross Receipts of Railways, (ii) Shipping, loaded and unloaded at the ports, (iii) Effective Revenue of the State, (iv) International Commerce, Value of Imports and Exports, (v) Number of postal Letters and private Telegrams, (vi) Amount of Stamp Duties, (vii) Savings Banks' Returns, (viii) Importation of Coal, (ix) Gross returns of consumption of Tobacco, (x) Returns of Coffee imported. Professor Mortara has drawn attention to the very high correlations of these individual indices with each other, and of each of them with the "Synthetic Index." The latter correlation is, however, to a certain

<sup>\*</sup> A discussion of the correlations of the higher differences in barometric pressures will we hope be shortly issued.

extent spurious. For if  $I_1$ ,  $I_2$ , ...  $I_{10}$  be the individual indices and  $I_s$  the synthetic index, then  $I_s = \frac{1}{10}(I_1 + I_2 + ... + I_{10})$  and any individual index  $I_q$ , if there be no correlation between such individual indices, would give

$$\begin{split} &\frac{1}{n}S\left(I_s-\overline{I}_s\right)(I_q-\overline{I}_q) = \frac{1}{10n}\,S\,(I_q-\overline{I}_q)^2 = \frac{1}{10}\,\sigma^2_{\ I_q},\\ &\sigma^2_{\ I_s} = \frac{1}{n}\,S\,(I_s-\overline{I}_s)^2 = \frac{1}{100}\,(\sigma^2_{\ I_1}+\sigma^2_{\ I_2}+\ldots+\sigma^2_{\ I_{10}}), \end{split}$$

and accordingly

$$r_{I_{s}I_{q}} = \frac{\frac{1}{10}\sigma^{2}_{I_{q}}}{\sigma_{I_{s}} \times \sigma_{I_{q}}} = \frac{\sigma_{I_{q}}}{\sqrt{\sigma^{2}_{I_{1}} + \sigma^{2}_{I_{2}} + \ldots + \sigma^{2}_{I_{10}}}} \,,$$

TABLE I.

Professor Mortara's Table of Index Values of Italy.

Numerical Index (Mean 1901-1905) = 100.

Year	Railways	Shipping	Revenue	International Commerce	Post and Telegraphs	Stamp Duties	Savings Banks	Coal	Tobacco	Coffee	Synthetical Index or Arithmetic Mean Index
1885	61	63	78	72	38	82	47	53	82	98	67·4
1886	62	63	79	74	40	87	53	52	86	94	69·0
1887	68	73	82	78	42	94	55	64	88	91	73·5
1888	70	71	83	62	43	98	57	69	86	81	72·0
1889	71	77	85	70	45	99	58	71	86	78	74·0
1890	72	78	86	66	46	97	59	78	87	81	75·0
1891	72	72	85	60	48	96	60	70	88	80	73·1
1892	71	75	86	64	51	96	64	69	89	80	74·5
1893	70	70	85	64	55	95	65	66	90	73	73·3
1894	72	72	86	63	57	93	65	84	89	71	75·2
1895	73	76	89	66	60	92	68	77	88	70	75·9
1896	75	77	90	67	64	94	70	73	88	73	77:1
1897	78	80	90	68	68	96	73	76	87	75	79:1
1898	81	84	91	78	73	96	75	79	89	78	82:4
1899	86	88	93	88	75	96	79	87	91	82	86:5
1900	89	89	94	91	78	96	83	88	92	82	88:2
1901	90	91	96	92	85	96	87	86	95	92	91:0
1902	96	99	98	95	93	97	92	96	97	94	95:7
1903	101	103	99	99	103	99	99	99	99	102	100:3
1904	105	102	101	103	111	101	107	105	102	103	104:0
1905	108	105	105	111	108	107	115	114	106	109	108:8
1906	119	123	108	132	107	115	127	137	109	118	119:5
1907	126	125	108	144	114	120	144	148	115	125	126:9
1908	134	129	113	139	122	120	155	150	124	132	131·8
1909	139	140	121	149	132	123	168	165	131	140	140·8
1910	146	146	129	159	140	130	180	166	138	147	148·1
1911	155	156	135	167	149	136	187	171	144	153	155·3
1912	165	169	138	179	158	141	192	179	151	160	163·2
Mean	94.8	116.3	97.6	96.4	82.3	103.3	95.9	99.0	100.6	98.6	96.5

which would have a substantial, but spurious value amounting to 316 if  $\sigma_{I_1} = \sigma_{I_2} = \dots \sigma_{I_{10}}$ . If there be high correlation between the individual indices, of course, the correlation of each individual index with the arithmetic mean or synthetic index will also be high. Thus our Table IV shows it to range from 952 in the case of Coffee to 998 in the case of Railways. Possibly a third of this correlation may in some cases have a spurious origin. But the individual indices are very highly correlated together; only two such correlations are below 9, and the lower of these two is as high as 885. We are accordingly left with fifty correlations ranging from 885 to 997 between the individual indices, and if we accept these as true measures, then it is clear that any one of these ten indices might be used as a reasonable index of Italian prosperity; it would for practical purposes be idle to calculate them all or to table their arithmetic mean.

But the high correlations found lay themselves open from our present standpoint to some suspicion of being solely due to the fact that during the 28 years under consideration Italy has progressively increased in population and accordingly the consumption of innumerable goods and the means of interchange have all grown together with the time. In other words the correlations we give under the heading of "quantities" in each separate section of Table IV are very high solely because the individual indices are variates increasing one and all as continuous functions of the time.

The material therefore seems especially suited to the application of the variate difference correlation method. For example, the correlation between the indices for tobacco and savings is 984; are we to interpret this to signify, that, if there are large savings this means that much will be spent on tobacco? Or, is this high correlation simply in whole or part spurious, merely indicating that both savings and consumption of tobacco increased markedly with the time? Actually the correlation of first differences drops from '984 to '766, that of second differences is negative if insensible, while from there onwards it steadily increases negatively, till with the sixth differences we reach - 431, which seems to indicate that, when time has been eliminated, expenditure on tobacco in any year means less money saved. Again the coffee and tobacco indices appear very highly correlated, '955, but by the third difference correlation we have reached about a third of the relationship, 319, which is scarcely altered in the sixth difference correlation, 326; we may assume therefore that there is probably a moderate "organic" relationship between the expenditures on coffee and tobacco, but the association is nothing like as close as would be suggested by the correlation of the raw indices.

The work has been done in the following manner: The successive differences of the indices up to the sixth were found. The means and standard deviations of these differences were calculated, and the correlations were then worked out in the product-moment manner. This involved the very laborious work of determining 385 coefficients, and then to these coefficients were added the

probable errors as found by Dr Anderson's formulae. These probable errors are of course those of the correlations of  $\Delta^m X$  and  $\Delta^m Y$ , and will not be the correct values for the probable errors of the correlations of  $\Delta^m x$  and  $\Delta^m y$ , until  $\Delta^m x = \Delta^m X$  and  $\Delta^m y = \Delta^m Y$ , i.e. until m is sufficiently great for t to have been eliminated. Further their accuracy depends on the vanishing of the means of the differences or on the equalities of the sums like

$$\frac{1}{n-1} \overset{n-1}{\overset{N}{S}} (X_s), \quad \frac{1}{n-1} \overset{n}{\overset{N}{S}} (X_s), \text{ etc.}$$

which, while true on the average, will only be approximately true in the actual instance if n be large. We give in Table II, the Mean Values of Index Differences.

TABLE II.

Mean Values of Indices and their Differences.

	Railways	Shipping	Revenue	International Commerce	Post and Telegraphs	Stamp Duties	Savings Banks	Coal	Tobacco	Coffee	Synthetical or Arithmetic Mean Index
Quantity	94.8	116.3	97.6	96.4	82.3	103.3	95.9	99.0	100.6	98.6	96.5
1st difference       2nd       3rd       4th       5th       6th	- 3·85 - ·35 + ·16 - ·33 + ·57 - ·82	-3.93 50 + .28 88 +2.26 -2.00	- 2·22 - ·08 + ·20 - ·13 + ·26 - ·55	$ \begin{vmatrix} -3.96 \\ -38 \\ -08 \\ -1.17 \\ +2.52 \\ -6.41 \end{vmatrix} $	-4·44 - ·27 ·00 ·00 + ·30 + ·18	$ \begin{array}{r} -2.19 \\ .00 \\ + .12 \\28 \\ .00 \\73 \end{array} $	-5:37 + :04 - :08 + :04 - :52 - :05	$ \begin{array}{r} -4.67 \\ -35 \\ +40 \\ -79 \\ +1.87 \\ +2.00 \end{array} $	-2:56 - :12 - :12 - :16 + :22 - :95	$ \begin{array}{r} -2.30 \\ -3.42 \\ 000 \\ -42 \\ +37 \\ -1.68 \end{array} $	-3.55 24 + .09 40 + .83 -1.10

It will be seen from this table that the means of the differences are far from zero even when we have reached a difference for which we may suppose the time to have been eliminated. This arises from the smallness of the series dealt with and shows us that we ought not to anticipate more than a rough accordance with theory, or only an approximate steadiness, for sums like

$$\frac{1}{n-m} \mathop{S}_{1}^{n-m}(X_{s})$$

may grow less and less steady as m increases.

Similar considerations apply to the standard deviations of the differences. These will not at first obey Dr Anderson's formulae because they are the values for  $\sigma_{\Lambda^m x}$  and  $\sigma_{\Lambda^m y}$ , and when we have taken m sufficiently high for

 $\sigma_{\Delta^m x}$  and  $\sigma_{\Delta^m y}$  to be theoretically equal to  $\sigma_{\Delta^m X}$  and  $\sigma_{\Delta^m Y}$ ,

and accordingly the correlation should have begun to be steady, then some failure to obey Dr Anderson's formulae will arise, because the means of the differences are not truly zero and equalities of the type

$$\frac{1}{n-1} \int_{1}^{n-1} (X_s^2) = \frac{1}{n-1} \int_{1}^{n-1} (X_{s+1}^2), \text{ etc.}$$

will not be satisfied when n is relatively small.

Dr Anderson gives the value of  $\sigma_{\Delta^m X}^2$  in terms of  $\sigma_X^2$ , but we do not of course know  $\sigma_X^2$ , which will be very different from  $\sigma_X^2$ , and can only practically be found from the value of  $\sigma_{\Delta^m X}^2$  itself, after that value has become equal to  $\sigma_{\Delta^m X}^2$ , i.e. after steadiness has set in. In order therefore to test the formulae we have formed the ratio of

$$\sigma_{\Lambda^m x}^2 / \sigma_{\Lambda^{m-1} x}^2$$
 from  $m = 1$  to 6.

This equals  $4 - \frac{2}{m}$  in Dr Anderson's formulae for  $\sigma^2_{\Delta^m X}/\sigma^2_{\Delta^{m-1}X}$  and therefore we have a good measure of the approach of  $\Delta^m x$  to  $\Delta^m X$ , or of the growth of steadiness as apart from the correlations. The following Table III gives the values of the ratios of the squares of the standard deviations, theoretical values, actual values and the mean value for each of the differences of the ten individual indices.

TABLE III.  $Values~of~\sigma_{\Delta^m x}^2/\sigma_{\Delta^{m-1} x}^2~and~their~approach~to~4-\frac{2}{m}~.$ 

m	Theoretical Series	Synthetic Index	Rail	Shipping	Кечепие	International Commerce	Post	Stamp Duties	Savings	Coal	Tobacco	Coffee	Mean of 10 Index Difference Standard Deviation Ratios
1	2	.012	.012	.031	.019	.038	.009	•040	.010	.035	.022	.036	.025
. 2	3	•705	.708	1.834	.763	1.720	:799	*585	.350	2.074	.352	*843	1.003
3	3.333	3.107	2.816	3.093	2.124	3.035	1.959	1.660	2.214	3.075	2.213	3.307	2.549
4	3.5	3.167	3.128	3.174	2.747	3.213	2.597	2.008	3.106	3.379	3.025	3.619	3.000
5	3.6	3.143	3.449	3.189	3.020	3.104	3.010	2.328	3.275	3.580	3.117	3.701	3.177
6	3.667	3.149	3.711	3.195	3.164	2.881	3.208	2.499	3.455	3.682	3.101	3.791	3.269
												-	11

It will be clear that until we reach the ratio of the square standard deviations of the third and second differences, there is no general approach to steadiness. After m=3, however, for m=4, 5 and 6, the ratio of the values for the mean of the series of individual indices to the theoretical value is '86, '88 and '89, respectively.

Thus, there is increasing approach to agreement in the observed and theoretical values, but the approach is slow, and we believe that there is greater steadiness than is really indicated by this test. The source of this apparent unsteadiness lies we

think in the relative largeness of m compared with n (i.e. at a maximum 6 as compared with 28), rather than in our not having taken sufficiently high differences.

We now turn to the correlations. These are given in Table IV, the actual values of the standard deviations of the quantities and their differences being recorded along the diagonal cells, while the other cells contain the correlations of each pair of variates and of their successive differences.

We will now consider these correlations in detail.

(a) Synthetic Index (Arithmetic Mean) with Individual Indices.

We see at once that the Synthetic Index is highly associated with Shipping (> 85), with Importation of Coal (? > 75), and International Commerce (? < 68), and fairly highly with Revenue (c. 55). On the other hand the sixth difference correlations with Post (c. 15), with Stamp Duties (c. 24) and with Savings (> 23) are all such (i) that they might well have arisen from the spurious element in the Synthetic Index correlations, and are all less than their Andersonian (steady value) probable errors. Almost the same may be said of the Railway Index; it is not beyond suspicion of being spurious, and is scarcely significant having regard to its probable error. The Consumption of Coffee is also not very closely associated with the Synthetic Index; it is only about twice its probable error ( $427 \pm 205$ ), and a good deal of its value may be spurious. Further in the case of both Coffee and Railways, the correlations are still falling between 04 and 05 for each difference. The last individual index remaining is that for Consumption of Tobacco and although the correlation of sixth differences is not really significant it is negative ( $-247 \pm 235$ ), and is exhibiting a steady negative rise.

Stripped therefore of the common time factor the Synthetic Index will be seen to be no very appropriate measure of trade, business activity, and spare money for savings and luxuries. With Post, Stamp Duties and Savings, it has probably only a spurious relationship, expenditure on railways has little influence, that on luxuries is very slightly significant, or indeed in the case of tobacco negative. It is, however, closely related to variations in external trade, i.e. imports (including coal), to exports and shipping and to effective revenue. It appears to us that a suitable general index of prosperity, which will distinguish between a continuous growth in all factors with the time, and favourable and unfavourable fluctuations from this growth, can only be obtained, when there has been far more ample study of the associations of individual indices among themselves, and of these indices after they have been freed from the time factor, i.e. of associations between high difference correlations. From this standpoint the study of General Index theories is at present in its infancy.

(b) Railway Index. This index is very noteworthy in the nature of its associations after removal of the time factor. We have reached a steady correlation (c. 62) with Shipping, but beyond this no values of first class importance appear. The relation of Railways and Revenue after falling practically

TABLE IV. Italian Indices. Correlations and Probable Errors and Standard Deviations.

		· · · · · · · · · · · · · · · · · · ·			
Coffee	952± 012 759± 067 504± 135 526± 146 509± 163 468± 184 427± 205	.938 ± .015 .604 ± .100 .044 ± .182 .018 ± .202 053 ± .219 139 ± .232 240	937 ± 016 532 ± 113 388 ± 155 397 ± 170 360 ± 191 298 ± 215	918 ± .020 .918 ± .020 .967 ± .170 .390 ± .172 .428 ± .179 .419 ± .194 .400 ± .210	969 ± 008 589 ± 103 342 ± 161 340 ± 179 304 ± 179 233 ± 224 142 ± 245
Tobacco	.985 ± .005 .732 ± .073 064 ± .182 057 ± .202 060 ± 219 134 ± .232 247 ± .235	979±005 - 660±089 - 761±175 - 161±197 - 157±214 - 198±227 - 243±236	978 ± 006 419 ± 130 - 173 ± 177 - 122 ± 199 - 123 ± 216 - 189 ± 228 - 271 ± 229	.983 ± .005 .665 ± .088 .102 ± .181 .210 ± .193 .243 ± .207 .194 ± .227 .115 ± .247	967 ± 008 433 ± 128 070 ± 182 117 ± 200 151 ± 215 117 ± 225 015 ± 250
Coal	989 ± 005 709 ± 089 709 ± 091 713 ± 099 709 ± 109 721 ± 113	989 ± .005 590 ± .103 529 ± .132 489 ± .154 442 ± .177 402 ± .197 383 ± .214	986± 005 632± 095 604± 116 554± 131 578± 146 571± 156	974± 007 •279± 146 •155± 178 •221± 192 •240± 207 •249± 222 •249± 222 •249± 222	970± 008 449± 126 300± 166 273± 187 233± 187 193± 228 171± 243
Savings	997 ± 005 777 ± 063 164 ± 178 1139 ± 198 160 ± 214 194 ± 227 232 ± 237	.996±.005 .640±.093 198±.175 291±.185 341±.194 386±.200	.990 ± .005 .402 ± .132 085 ± .181 074 ± .201 066 ± .219 049 ± .236 034 ± .250	.988 ± .005 .541 ± .112 144 ± .179 247 ± .190 211 ± .210 211 ± .229 181 ± .229	.979±.005 518±.116 265±.170 226±.188 229±.206 251±.225 275±.231
Stamp Duties	965 ± 009 651 ± 091 383 ± 156 367 ± 175 326 ± 196 275 ± 219 242 ± 236	961 ± ·010 646 ± ·092 258 ± ·170 ·159 ± ·197 ·017 ± ·220 - ·119 ± ·233 - ·261 ± ·233	.967 ± .008 .563 ± .108 .295 ± .167 .249 ± .190 .160 ± .214 .067 ± .235 009 ± .250	.961 ± .010 .471 ± .123 .060 ± .182 .002 ± .202 084 ± .218 168 ± .230	.941 ± .015 .481 ± .121 .410 ± .152 .442 ± .163 .461 ± .173 .452 ± .187 .465 ± .196
Post	972 ± 007 101 ± 133 - 065 ± 182 038 ± 202 108 ± 217 146 ± 231 153 ± 245	979±005 393±134 -140±181 -153±198 -154±212 -209±226 -214±239	970± 008 196±152 - 182±177 - 127±199 - 079±214 - 054±236 - 059±249	971 ± .007 368 ± .137 282 ± .168 381 ± .173 381 ± .188 374 ± .202 388 ± .213	949± ·013 ·136± ·155 - ·027± ·182 ·182± ·196 ·317± ·197 ·405± ·194
International Commerce	988± 005 1880± 060 1890± 071 1871± 105 1890± 135 1890± 135 1890± 135 1890± 135	.982±.005 .561±.109 .226±.173 .207±.194 .158±.214 .077±.235	981 ± 005 705 ± 079 765 ± 101 682 ± 118 661 ± 124 661 ± 124 71 ± 124 71 ± 124 71 ± 124	962 ± 010 369 ± 136 229 ± 173 34 ± 178 357 ± 192 308 ± 214 214 ± 239	35.83 7.02 9.20 16.02 28.72 50.61 85.89
Revenue	989±005 370±158 370±158 38±151 370±158 554±154 554±154 554±154	989± 005 546± 111 074± 182 241± 190 329± 196 381± 201 422± 206	990 ± 005 602±101 514±134 673±1101 734±102 756±103	16.28 2.27 1.98 2.88 4.78 8.31 14.78	962±010 229±173 229±173 344±178 357±192 308±214 214±239
Shipping	839 ± 1.28 839 ± 0.30 831 ± 0.41 881 ± 0.41 881 ± 0.41 881 ± 0.41 882 ± 0.41 883 ± 0.41 884 ± 0.41 884 ± 0.41 884 ± 0.41 885 ± 0.41 886 ± 0.41 887 ± 0.41 887 ± 0.41 887 ± 0.41 887 ± 0.41 888 ±	997 ± 005 769 ± 065 620 ± 112 621 ± 124 616 ± 136 609 ± 148 621 ± 154	29:14 5:17 7:00 12:31 21:94 39:18 70:03	990 ± 005 602 ± 101 514 ± 134 673 ± 111 733 ± 102 766 ± 101	.981±.005 .705±.079 .667±.101 .682±.108 .661±.124 .614±.147 .542±.177
Rail	.998 ± .005 .874 ± .037 .539 ± .130 .505 ± .151 .451 ± .175 .392 ± .199 .353 ± .219	29.80 3.23 2.72 4.56 8.56 14.97 28.84	997 ± 005 769 ± 065 620 ± 112 620 ± 112 616 ± 124 616 ± 136 609 ± 134	989 ± .005 546 ± .111 074 ± .182 241 ± 190 329 ± 196 381 ± .201 422 ± .206	982 ± .005 .261 ± .109 .256 ± .173 .207 ± .194 .158 ± .214 .077 ± .235
Synthetic Index	28.46 3.14 2.64 4.65 8.28 14.68 26.05	$\begin{array}{c} .998 \pm .005 \\ .874 \pm .037 \\ .539 \pm .130 \\ .505 \pm .151 \\ .451 \pm .175 \\ .392 \pm .199 \\ .352 \pm .219 \end{array}$	.996 ± .005 .839 ± .047 .888 ± .039 .895 ± .040 .887 ± .047 .874 ± .056	989 ± .005 669 ± .087 370 ± .158 494 ± .151 546 ± .154 554 ± .163 .547 ± .177	988 ± .005 -789 ± .060 -804 ± .065 -806 ± .071 -787 ± .084 -744 ± .105 -680 ± .135
	Quantities 1st Diff. 2nd " 3rd " 4th " 5th " 6th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th " 6th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th " 6th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th "
	Synthetic Indez	lisA	2aiqqid2	Вечепие	Internat. Commerce

.885± .028 .449± .126 054± .182 058± .202 068± .219 094± .234	913 ± ·021 ·263 ± ·147 ·085 ± ·181 ·163 ± ·197 ·195 ± ·211 ·201 ± ·227 ·222 ± ·238	.941±.015 .637±.094 .041±.182 .071±.202 .197±.227 .046±.250	921± 019 923± 145 150± 178 196± 195 186± 212 163± 230 163± 230	955 ± 011 653 ± 091 319 ± 164 349 ± 178 358 ± 191 34 ± 208 326 ± 224	26.33 5.00 4.59 8.35 115.89 30.57
935 ± ·016 -552 ± ·110 ·189 ± ·176 ·131 ± ·199 ·083 ± ·218 ·044 ± ·236 ·108 ± ·247	973 ± .007 461 ± .124 317 ± .164 270 ± .188 166 ± .213 129 ± .246	984± 005 766± 065 - 044± 182 - 327± 181 - 380± 188 - 431± 204	968± 008 125± 157 - 346± 161 - 378± 173 - 418± 181 - 414± 183 - 514± 183	19·20 2·82 1·67 2·49 4·33 7·64 13·45	955 ± 011 653 ± 091 319 ± 164 349 ± 178 358 ± 191 344 ± 208
- 069± 157 - 069± 157 - 209± 175 - 131± 199 - 085± 218 - 057± 236	965 ± 009 413 ± 131 166 ± 178 137 ± 199 086 ± 218 052 ± 250	990 ± ·005 ·381 ± ·135 - ·057 ± ·182 ·078 ± ·208 ·078 ± ·218 ·144 ± ·231 ·196 ± ·241	$\begin{array}{c} 37.99 \\ 7.15 \\ 10.30 \\ 18.06 \\ 33.19 \\ 62.80 \\ 120.50 \end{array}$	.968±.008 .215±.157 346±.161 378±.173 418±.181 474±.183	921 ± ·019 283 ± ·145 -150 ± ·178 -196 ± ·195 -186 ± ·212 -163 ± ·230 -152 ± ·245
972 ± 007 401 ± 133 208 ± 175 307 ± 183 325 ± 196 334 ± 209 336 ± 222	963 ± 009 563 ± 108 261 ± 170 306 ± 183 375 ± 189 375 ± 202 353 ± 219	44.11 4.31 2.55 3.79 6.69 12.10 22.49	990 ± .005 381 ± .135 057 ± .182 .005 ± .202 .078 ± .218 .144 ± .231 .196 ± .241	984± 005 766± 065 - 044± 182 - 327± 181 - 327± 181 - 402± 197 - 431± 204	941 ± ·015 637 ± ·094 -041 ± ·182 -013 ± ·202 -007 ± ·220 -197 ± ·227 046 ± ·220
.898 ± .025 .025 ± .158 339 ± .162 244± .190 098 ± .234 027 ± .250	14.66 2.95 2.25 2.90 4.11 6.28 9.92	963 ± 009 563 ± 108 261 ± 170 306 ± 183 375 ± 189 375 ± 189 375 ± 209	965 ± 009 413 ± 131 166 ± 178 137 ± 199 086 ± 218 050 ± 236 052 ± 250	.973±.007 .461±.124 317±.164 270±.188 165±.213 132±.232	$913 \pm .021$ $263 \pm .147$ $085 \pm .181$ $163 \pm .197$ $195 \pm .211$ $201 \pm .227$
35-64 3-44 3-07 4-30 6-93 12-02 21-53	.898 ± .025 .025 ± .158 339 ± .162 241 ± .190 162 ± .214 098 ± .234 027 ± .250	$\begin{array}{c} 972 \pm .007 \\ 401 \pm .133 \\ 208 \pm .175 \\ 307 \pm .183 \\ 325 \pm .196 \\ .334 \pm .209 \\ .336 \pm .222 \end{array}$	$\begin{array}{c} .957 \pm .011 \\069 \pm .157 \\209 \pm .175 \\131 \pm .199 \\057 \pm .236 \\057 \pm .236 \\057 \pm .236 \end{array}$	935 ± ·016 ·552 ± ·110 ·189 ± ·176 ·131 ± ·199 ·083 ± ·218 ·044 ± ·236 ·108 ± ·247	.885 ± .028 .449 ± .126 054 ± .182 058 ± .202 058 ± .219 094 ± .234 133 ± .246
949±013 136±155 -027±182 182±196 317±197 405±197	941± 015 481± 121 410± 152 442± 163 461± 173 452± 187 165± 196	979±005 ·518±116 ·265±170 ·266±188 ·249±206 ·251±·222 ·251±·222	970 ± .008 .449 ± .126 .300 ± .166 .273 ± .187 .233 ± .208 .193 ± .228	967±008 433±128 070±182 117±200 151±215 117±233 015±250	969 ± 008 589 ± 103 342 ± 161 340 ± 179 304 ± 129 233 ± 224 142 ± 245
971± 007 368± 137 - 282± 168 - 381± 173 - 381± 178 - 374± 202 - 388± 213	961± 010 471± 123 060± 182 002± 202 002± 202 - 084± 218 - 164± 230 - 255± 234	988±'005 541±112 - 144±'179 - 144±'179 - 247±'190 - 211±'210 - 181±'229 - 154±'244	974± 007 279± 146 155± 178 222± 192 240± 207 249± 222 249± 222	983 ± .005 .665 ± .088 .102 ± .181 .210 ± .193 .243 ± .207 .194 ± .227	918 ± ·020 ·491 ± ·120 ·267 ± ·170 ·390 ± ·172 ·428 ± ·179 ·419 ± ·194 ·400 ± ·210
$\begin{array}{c} .970 \pm .008 \\ .196 \pm .152 \\182 \pm .177 \\127 \pm .199 \\079 \pm .214 \\054 \pm .236 \\059 \pm .249 \end{array}$	967 ± 008 563 ± 108 295 ± 167 249 ± 190 160 ± 214 067 ± 235	990± 005 402± 132 - 085± 181 - 074± 201 - 066± 219 - 049± 236 - 049± 250	986 ± 005 632 ± 095 604 ± 116 594 ± 131 573 ± 146 571 ± 156	978 ± 006 119 ± 130 - 173 ± 177 - 122 ± 199 - 123 ± 216 - 123 ± 216 - 123 ± 216 - 123 ± 216 - 271 ± 228	937± 016 ·532± 113 ·388± 155 ·397± 170 ·360± 191 ·298± 215 ·232± ·237
979±.005 393±.134 - 140±.181 - 153±.196 - 184±.212 - 209±.226 - 214±.239	961± 010 646± 092 258± 170 159± 197 017± 220 - 119± 233 - 261± 233	.996±.005 .640±.093 198±.175 291±.185 341±.194 386±.200 431±.204	.989 ± .005 .590 ± 103 .529 ± 132 .489 ± 1.54 .442 ± 1.77 .402 ± 197 .383 ± .214	979 ± 005 660 ± 089 60 ± 175 - 204 ± 175 - 164 ± 197 - 157 ± 214 - 198 ± 227 - 243 ± 236	938 ± ·015 ·604 ± ·100 ·044 ± ·182 ·018 ± ·202 - ·053 ± ·219 - ·139 ± ·232 - ·204 ± ·240
972 ± .007 •401 ± .133 – .065 ± .182 •036 ± .202 •108 ± .217 •146 ± .231 •153 ± .245	965 ± 009 651 ± 195 383 ± 175 382 ± 175 328 ± 196 275 ± 219 242 ± 236	997 ± -005 -777 ± -063 -164 ± -178 -139 ± -198 -160 ± -214 -194 ± -227 -232 ± -237	-989 ± ·005 -660 ± ·089 -709 ± ·091 -713 ± ·099 -709 ± ·113 -721 ± ·113 -755 ± ·108	985 ± .005 .732 ± .073 064 ± .182 057 ± .202 060 ± .219 134 ± .232 247 ± .235	.952 ± .012 .759 ± .067 .504 ± .135 .526 ± .146 .509 ± .163 .468 ± .184 .427 ± .205
Quantities 1st Diff. 2nd " 3rd " 4th " 5th "	Quantities List Diff. 2nd " 3rd " 4th " 5th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th " 6th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th "	Quantities 1st Diff. 2nd " 3rd " 4th " 5th "
Post	Stamp Duties	szaivsZ	Coal	ooosdoT	Coffee
TO I					

to zero, now stands at something greater than '42 and might rise higher, but the relation to International Commerce as a whole is zero, which suggests that the goods imported and exported are not in the bulk carried by rail. Further although the final value of the Railway and Post correlation is scarcely sensible (-214 ± 239), it has been continuously negative from the second difference, and thus suggests that increased expenditure on the post means lessened profit for the railways. This might be interpreted in two ways: (i) that business conducted by post or telegram lessens rail intercommunication by person, or (ii) that in the case of state-railways, there is not an increased profit to the railways from carrying larger mails. But still more remarkable are the negative correlations of Stamp Duties, Savings, Tobacco and Coffee with Railways; none of them are very large, and all but savings, perhaps, of the order of their probable errors. But taken as a whole they suggest that when the Italian spends little money in going about, then he saves more, or spends more on such luxuries as tobacco and coffee. Lastly we have the Coal Index. It might be supposed that a year with great coal importation would signify great railway activity, and this is the judgment which would be made from the raw correlations of these variates. But the actual facts are exhibited in a correlation still falling at the sixth difference and hardly significant having regard to its probable error. The inferences formed must be: (i) that imported coal is used largely at the ports of disembarcation or travels inland by other than railway transit, (ii) that the imported coal is largely used on the railways themselves and that its cost is a heavy tax on their resources.

- (c) Shipping Index. As we might anticipate this is highly correlated with (i) Railways (c. '62), (ii) Revenue (c. '75) and less highly but very significantly with (iii) International Commerce (c. 54) and (iv) Coal (c. '58), but it appears to have no relation whatever with Post, Stamp-Duties and Savings, and when we come to luxuries, their importation is clearly not a factor of shipping prosperity. Neither in the case of Tobacco nor of Coffee are the correlations really significant; with the former we have an increasing negative correlation and with the latter a decreasing positive one already below its probable error. Thus we see that neither directly by bulk of importation nor indirectly by immediate increase of consumption, does a rise of shipping mark significant rises in the use of luxuries such as Tobacco and Coffee. It would be of interest to ascertain whether increased consumption of luxuries does not rather follow than accompany favourable trade fluctuations.
- (d) Revenue Index. This index as we might expect is fairly highly correlated with Shipping (c. '75). It has relatively small relation to Railways ( $422 \pm 206$ ) at least at the sixth difference and a somewhat similar value (c.  $42 \pm 20$ ) for Coffee. Thus the suggestions arise that revenue is but little produced by the railways and that coffee is not a very large factor of the custom dues. It is astonishing to find, however, that Post, Stamps and Savings have negative correlations with Revenue of  $-388 \pm 213$ ,  $-255 \pm 234$  and  $-154 \pm 244$  respectively, which, if scarcely significant, have been in each case for several

differences persistent in sign. Even the correlation with *Tobacco* is small, falling and insignificant ( $< :115 \pm :247$ ), and that with *Coal* which might be supposed to be high as marking good trade times is hardly significant although apparently rising ( $? > :270 \pm :232$ ). Lastly the correlation of *Revenue* with *International Commerce* is again small, falling, and insignificant ( $< :214 \pm :239$ ). Thus *Revenue* or the "entrato effectivo dello stato" seems to provide an index which has little valuable relation to any other characteristic of prosperity beyond shipping.

- (e) International Commerce. Here we find no single final individual index correlation greater than 54, which is that for Shipping. The next most important correlations are with Post (> 47) and Stamp Duty (c. 46). With Railways the correlation is zero, and with Revenue also falling and insignificant. With Savings, Coal, Tobacco and Coffee the correlations are all insignificant; in fact in the last three cases not only are the values less than their probable errors, but they are still falling. It is thus clear that in Italy the total of Exports and Imports is no measure of all-round prosperity, they do not immediately increase either savings or the consumption of luxuries.
- (f) Post and Telegrams. Here we have the lowest series of correlations we have yet reached. Post values have no significant relation to fluctuations in Railway (c.  $-20 \pm 24$ ), to Shipping ( $-059 \pm 249$ ), Stamp Duties ( $-027 \pm 250$ ), Coal ( $-050 \pm 250$ ), Tobacco ( $+108 \pm 247$ ) or Coffee ( $-133 \pm 246$ ) Indices. It is significantly correlated only with International Commerce ( $>+47 \pm 19$ ) and, perhaps, significantly with Savings ( $+336 \pm 222$ ) but negatively with Revenue (c.  $-38 \pm 21$ ). In short the number of letters and telegrams in Italy is hardly a mark of any other favourable fluctuation in prosperity, beyond International Commerce.
- (g) Stamp Duties. This Index is correlated positively and significantly with International Commerce (c.  $+ \cdot 46 \pm \cdot 20$ ) and positively, and doubtfully with Savings (c.  $+ \cdot 35 \pm \cdot 22$ ). It is correlated insignificantly and negatively with Railways ( $\cdot 261 \pm \cdot 233$ ), Shipping ( $\cdot 009 \pm \cdot 250$ ), Revenue ( $\cdot 255 \pm \cdot 234$ ), Post ( $\cdot 027 \pm \cdot 250$ ), and Tobacco ( $\cdot 129 \pm \cdot 246$ ); it is correlated positively and insignificantly with Coal ( $+ \cdot 052 \pm \cdot 250$ ) and Coffee ( $+ \cdot \cdot 222 \pm \cdot 238$ ). Thus again freed from continuous time changes, fluctuations in the Stamp Duty Index are of small value as a measure of contemporaneous general prosperity.
- (h) Savings Bank Index. There are practically only two correlations of any importance with Savings and these are both negative, namely those with Railways  $(-431 \pm 204)$  and with Tobacco  $(-431 \pm 204)$ . Hence it would appear that when the Italian people is in a saving mood, it spares on transit by rail and on the consumption of tobacco, and when it expends on these luxuries, then it does not save. Savings have small and possibly not significant correlations with Post  $(>+33\pm 22)$  and Stamp Duties  $(<+353\pm 219)$ , and insignificant and positive correlations with International Commerce  $(>+27\pm 23)$ , Coal  $(>+19\pm 24)$

and Coffee (c.  $+.05 \pm .25$ ); they have insignificant negative correlations with Shipping ( $<-.03 \pm .25$ ) and Revenue ( $<-.15 \pm .24$ ).

Savings are thus—apart from continual time change—no very satisfactory measure of general prosperity, and a fluctuating increase is usually accompanied by a reduction of luxuries.

- (i) Coal Index. The importation of coal has little relation to any factor of prosperity besides Shipping (c. + 58 ± 17). With Railways the correlation is not quite double the probable error and the value, even at the sixth difference, appears still falling. The correlation with Revenue only just exceeds the probable error (+ 270 ± 232). With International Commerce (+ 171 ± 243), Stamp Duties (+ 052 ± 250), Savings (+ 196 ± 241) and Coffee (+ 152 ± 245) the correlations are less than their probable errors, small and in some cases still falling. With the Postal Index, the correlation is negative, insignificant and falling. Alone in the case of the Tobacco Index does the correlation appear to be nearly as significant as in that of Shipping, but it is negative and increasing\* (-514 ± 184), while in the case of Shipping it was steady. It is singular to find that Coal, the increased import of which should mark increased industrial activity, is, beyond the naturally influenced Shipping, alone effectively associated with the consumption of Tobacco.
- (j) Tobacco Index. This is of considerable interest as marking the association of indices of trade prosperity with the consumption of a luxury. With four exceptions Tobacco is negatively correlated, although often insignificantly, with the other indices. Revenue ( $+\cdot 115 \pm \cdot 247$ ), International Commerce ( $+\cdot 015 \pm \cdot 250$ ), and  $Post (+.108 \pm .247)$  are all positive, insignificant, and in the first two cases still falling. The correlation with Coffee is positive and might, perhaps, be significant (+:326 ±:224), but it appears to be still falling. With Coal and Savings there are probably significant negative correlations (-:514 ±:184, and  $-431 \pm 204$  respectively); with Railways ( $-243 \pm 236$ ), Shipping ( $-271 \pm 229$ ) and Stamp Duties (-129 ± 246) there are insignificant negative correlations, but they tend to confirm each other in sign. Thus we see that the consumption of tobacco can hardly be considered as a measure of general prosperity; it appears to be greatest when trade conditions are unfavourable, and in particular when savings are least and manufacturing conditions as measured by the importation of coal are slack. The result suggests the pipe of the unemployed at the street corner, rather than the increased expenditure of the fully occupied artisan.
- (k) Coffee Index. This is another luxury and the results are very similar. There appears a significant correlation with Revenue ( $+\cdot400\pm\cdot210$ ), which might easily be explained, and there is a falling but possibly significant correlation with Tobacco ( $+\cdot326\pm\cdot224$ ). With all other indices the relationships are

<sup>\*</sup> It is, perhaps, hard to believe that so much smuggling could be carried on in colliers, that it would seriously affect the profits of the tobacco monopoly!

insignificant. Railways ( $-:204 \pm :240$ ), Shipping ( $+:232 \pm :237$ ), International Commerce ( $+:142 \pm :245$ ), Post ( $-:133 \pm :246$ ), Stamp Duties ( $+:222 \pm 238$ ), Savings ( $+:046 \pm :250$ ) and Coal ( $+:152 \pm :245$ ). Apart therefore from the general increase of consumption with the time, during which time the general prosperity of the nation has increased, it would not appear that the consumption of a luxury has any organic relationship to prosperity. We do not find that a favourable trade fluctuation is associated with increased consumption of luxuries. In fact the suggestion arises that in the case of tobacco the consumption may be greater in a period of depression.

Conclusions. While we lay no special stress on any of the results suggested by the difference correlations above studied—far more intimate economic knowledge of Italian affairs and methods of measurement would be requisite—we yet venture to insist on one or two general considerations.

The very superficial statements, so frequently met with, that such and such variates, both changing rapidly with the time, are essentially causative will doubtless cease to have any scientific currency, directly the method of variate differences is fully appreciated. We shall no longer assert that the fall of the phthisis death-rate can be off-hand causatively associated with the contemporaneous rise in the number of persons dying in institutions, or that the increased expenditure on luxuries is necessarily a measure of increased national prosperity.

If we turn as in the present paper to the actual correlations of the indices themselves, we find in every case an arid and scarcely undulating waste of high correlation. No one can obtain any nourishment whatever from the statement that the Tobacco Index is correlated with the Revenue Index to the amount of 983 and with the Savings Bank Index to the extent of '984! The organic relationship between these variates is wholly obscured by the continuous increase of all three of them with the time. But when we proceed to sixth differences and see that the consumption of tobacco has little, if any, relation to revenue, and is associated substantially but negatively with savings, we seem to touch realities, and realities of some worth. Again what can we learn, if we are told that the Shipping Index is correlated to the extent of '99 with both the Revenue and the Savings Bank Indices? We might imagine, that increase of shipping was not only the primary cause of increase in Italian revenue, but also the essential origin of any increase in the Italian peasant's and artisan's savings! An appeal to the variate difference method shows how fallacious such imaginings would be! An examination of the sixth difference correlations shows that while prosperity of the revenue is closely associated with trade as measured by shipping (.77), the correlation is not nearly perfect; on the other hand there appears to be no significant organic correlation at all (-154 ± 244) between the prosperity of the revenue and the savings of the Italian populace. As we have noted a knowledge of local conditions and methods

of reckoning quantities might enable us to put other and, perhaps, more luminous interpretations on our results. But there can be small doubt that to proceed from the actual correlation of such indices to the correlations of their higher differences gives the feeling of clearing away the sand of the desert, and reaching all the ordered arrangements of an excavated town below; the slight undulations of the waste above are really fallacious, and enable us to appreciate nothing of the actual topography of the city.

The method is at present in its infancy, but it gives hope of greater results than almost any recent development of statistics, for there has been no source more fruitful of fallacious statistical argument than the common influence of the time factor. One sees at once how the method may be applied to growth problems in man and in lower forms of life with a view to measuring common extraneous influences, to a whole variety of economic and medical problems obscured by the influences of the national growth factor, and to a great range of questions in social affairs where contemporaneous change of the community in innumerable factors has been interpreted as a causative nexus, or society assumed to be at least an organic whole; the flowers in a meadow would undoubtedly exhibit highly correlated development, but it is not a measure of mutual causation, and the development of various social factors has to be freed from the time effect, before we can really appreciate their organic relationships.

In the present paper we have dealt only with very sparse "populations" (only 28 values of the variates), but this has enabled us to consider not only a very large number of correlations, but to see the practical influence of terminal conditions on our theory. This may we think be summed up in the statement that the Andersonian formulae for the standard deviations will hardly in many practical cases be more than very roughly approximated before the size of the population becomes too small to make the deductions reliable. Further in most cases our difference correlations have hardly even with the sixth differences reached a steady state. Possibly they have done so in the cases of Rail and Shipping, Shipping and Post, Shipping and Coal, Revenue and Post, International Commerce and Stamp Duties, International Commerce and Savings, Savings and Coffee, and in one or other additional pair. But in the great bulk of instances there is still a more or less steady rising or falling appreciable in the difference correlations, and all we can really say is that the final value, the true  $r_{XY}$ , will be somewhat greater or less than a given number. From an examination of the actual numerical working of the correlations, it appears to us that the terminal values are in the case of these short series of very great importance. It is further clear that the theory as given by "Student" depends upon certain equalities which are not fulfilled in practice in short series. We await with much interest the complete publication of Dr Anderson's work, and hope to find a fuller discussion of the allowance to be made in short series for the influence of the terminal state of affairs\* on the steadiness of the series and on the approach to the standard-deviation formulae. But apart from these lesser points, our present numerical investigation has convinced us of the very great value of the new method of Variate Difference Correlations.

\* For example if we measure X from its mean,

$$\sigma^2_{\Delta X} = \frac{1}{n-1} \int_{1}^{n-1} (X_s - X_{s+1})^2 - (\overline{\Delta X})^2 = \frac{1}{n-1} \left( \int_{1}^{n} (X_s^2) - X_n^2 + \int_{1}^{n} (X_s^2) - X_1^2 \right) - (\overline{\Delta X})^2,$$

since  $\sum_{1}^{n-1} (X_s X_{s+1})$  is by hypothesis zero,  $= 2\sigma^2 X_s + \frac{2}{n-1} \{\sigma^2 X_s - \frac{1}{2} (X_1^2 + X_n^2)\} - (\overline{\Delta X})^2$ . The first term  $2\sigma^2 X_s$  gives Dr Anderson's value of  $\sigma^2 \Delta X$ . Now  $\overline{\Delta X}$  equals  $\frac{1}{n-1} \sum_{1}^{n-1} (X_s - X_{s+1}) = \frac{1}{n-1} (X_1 - X_n)$ . Thus the remainder is  $\frac{2}{n-1} \left[ \sigma^2 X_s - \frac{1}{2} \left\{ X_1^2 + X_n^2 + \frac{1}{n-1} (X_1 - X_n)^2 \right\} \right]$ . Now the average value on many trials of  $\frac{1}{2} (X_1^2 + X_n^2)$  will be  $\sigma^2 X_s$  and of  $(X_1 - X_n)^2$ ,  $2\sigma^2 X_s$ , so that the full value may be  $\frac{2}{(n-1)^2} \sigma^2 X_s$  and small for n large; but for n small as above such a relation as  $\sigma^2 \Delta X_s = 2\sigma^2 X_s$  and the similar but more complex relations of the standard deviation formulae for the higher differences need not hold for any individual case, and thus the steadiness of the difference correlation series, and the approach to the Andersonian formulae are very far from attained.

## AN EXAMINATION OF SOME RECENT STUDIES OF THE INHERITANCE FACTOR IN INSANITY

## By DAVID HERON, D.Sc.\*

In the last few years a number of studies of the inheritance factor in insanity have been published in America, Germany and England. The value of investigation of such a topic cannot be overestimated. We are quite certain that the prevalence of insanity is not falling; many of us indeed believe that the statistics suffice to demonstrate that it is substantially increasing, and that we can attribute this increase not in the first place to the intenser strain of modern life, but to the greater power of modern treatment to check or temporarily cure attack, and thus allow wider possibility of reproduction to members of affected stocks. Indeed the problem seems closely associated with an essential difficulty of modern civilisation, the greater protection of physically and mentally degenerate stocks unaccompanied by any adequate limitation of their thereby increased power of procreation; the inheritance factor thus tends to aid the relatively greater survival of the socially unfit. The studies we have referred to would be of great importance from this aspect of eugenics if (i) the data were collected without conscious or unconscious bias, and (ii) the inferences drawn from them followed logically from the data thus collected.

Unfortunately it is not only in the interpretation of statistics that adequate training is required. It is equally important that in the actual collection of them we should proceed, not only free from the bias which arises from the hurried acceptance of dogmatic theories of heredity, but what is often still more needful, free from the bias which is almost certain to waylay our progress, if we have not initially considered with trained insight the fallacies which may result from our method of recording or even tabulating our material. The day of the amateur in science is gone; no one now pays any attention to men who propound elaborate atomic theories or stellar hypotheses, without having had preliminary training in physical or astronomical science. There are still, however, some who appear willing to accept the statement of statistical data or the inferences drawn from those

<sup>\*</sup> This paper formed the second portion of a lecture given at the Galton Laboratory on March 3, 1914.

data by men who have clearly had no adequate training in statistical science. craniologist, the anthropologist, even the biological student of heredity and evolution are recognising that a statistical training is needful for the true interpretation of many of the facts in their special fields of research. The physiologist still appears to believe that he can deal with the average effects of diverse dietaries or the pathologist with the "mass-phenomena" of the hereditary factor in insanity without any training in statistical method. A physicist might just as logically assume that without mathematical training he could give an adequate mathematical account of a physical phenomenon, or a cosmic theorist suppose that he was effectively furnished for astronomical research by the perusal of a popular primer on the stars! The statistical calculus cannot be mastered by any easier road than the differential calculus, or, to put a more apt illustration, statistical training is as needful a preliminary to the handling of statistics, as time spent in a physiological laboratory to the effective handling of tissues. In twenty years it will be unnecessary to insist on these points, they will be universally recognised in the courts of science; but at present it is not only necessary to reiterate unpleasant truths, but to emphasise their validity by illustrations which bring home forcibly to scientist and layman alike the danger of amateur statistical handling. To state that a man is in error is not sufficient, if he continues time after time to repeat his assertions, apparently under the belief that incessant repetition will convince the world of the value of his theories.

In the case of the inheritance factor in insanity we are not dealing with any purely academic question of science. We are up against one of the most difficult problems of modern life, where true advice is of urgent importance to the nation as well as to the individual. It is not only the medical man but the layman who seeks guidance in the question of the marriage of members of insane stocks, and a laboratory like the Galton Laboratory knows how often advice on such points is sought. It is disheartening when help is rendered to the seeker to be faced with the criticism: "But Professor - says I may marry if I take a wife of sound stock," or "Dr —— recommends marriage, although my father was insane, because I am over twenty-five and still sane myself." When teaching of this kind, arising solely from false interpretation of defective data, is spread widecast in a dozen different papers or journals, it is not sufficient to issue a brief statement of its futility. It is needful to give it the coup de grâce by a more lengthy criticism of its fallacies and their illustration in a form more likely to impress the imagination. The attempt is made in this paper to deal with only one of the authors, who have contributed fallacious eugenic rules to those seeking knowledge on the influence of the hereditary factor in insanity.

In a long series of papers Dr F. W. Mott, Pathologist to the London County Asylums, has stated that when the children of insane parents become insane, they do so at a much earlier age than did their parents, and on the basis of this assertion he has drawn some very sweeping conclusions for practical conduct. Thus in the

British Medical Journal of May 11, 1912 (p. 1060), he states that "this signal tendency of insane offspring to suffer with a more intense form of the disease and at an early age, as shown in the above figures and tables, is of great importance for the following reasons: first, it is one of Nature's methods of ending or mending a degenerate stock; secondly, it is of importance to the physician, for he can say that there is a diminishing risk of the child of an insane parent becoming insane after he has passed 25, a matter of great importance in the question of marriage; thirdly, it is of importance in connection with the subject of social surgery of the insane, for when the first attack of insanity occurs in the parent the children for the most part have all been born....Sterilization would therefore be applicable to relatively few parents admitted to asylums."

Put briefly, Dr Mott's views are that in "Antedating" or "Anticipation," in this alleged tendency of the offspring to become insane at any earlier age than their parents, we have Nature's method of purifying degenerate stocks, that the children of insane parents who are still normal at the age of 25 may safely marry\*, and that it is useless to take any special measures to limit the reproduction of the insane since nearly all their children are born before the onset of insanity.

These conclusions, if proved to be correct, would be of the utmost importance to the Eugenist. If the Law of Antedating or Anticipation really acts in the way Dr Mott has suggested, then it would seem to be unnecessary to take any special Eugenic action in the case of the insane and indeed the "Law" has already been used in support of this view. Thus in a leading article in the British Medical Journal†, which deals with Dr Mott's work, it is stated that "This intensification of mental disease in the young—this 'anticipation' as it is called, which is one of Nature's methods of ending or mending a degenerate stock, is specially important in connection with sterilization, as the figures given by Dr Mott show that when the first attack of insanity occurs in the parent the children have for the most part all been born. Sterilization, therefore, would be applicable in relatively few cases."

It is at least obvious that when views such as these are taken of the "Law of Anticipation," it merits the most careful examination. Let us consider, then, first of all, Dr Mott's presentation of the case for anticipation. For some years past Dr Mott has been engaged in the collection of cases in which two or more members of a family are or have been resident in London County Asylums, and has noted wherever possible the age of onset of the insanity. Information was thus obtained regarding 217 pairs of father and offspring, and 291 pairs of mother and offspring and the results are summed up in the following table.

Thus in comparing the age at onset of insanity in father and offspring, we find that among the fathers only 1.4°/, became insane before the age of 20, while among the offspring the percentage was 26.2. These figures are also shown graphically in

<sup>\*</sup> See for instance Problems in Eugenics, p. 426.

<sup>†</sup> May 11, 1912, p. 1089.

Figs. 1 and 2\*. Here the horizontal scale represents the age of onset in 5-year groups—the vertical scale the percentages of cases occurring in each age group.

TABLE I.

Percentages of Cases whose First Attack of Insanity occurred within Various Age-periods.

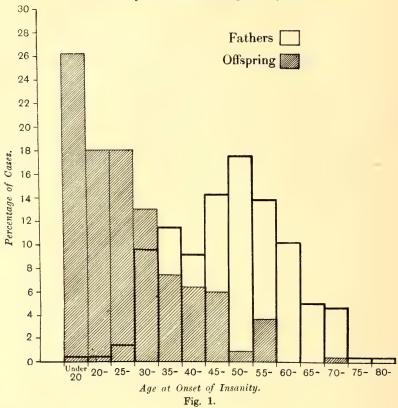
Age-periods	Father	Offspring	Mother	Offspring
Under 20 years 20—24 years 25—29 " 30—34 " 35—39 " 40—44 " 45—49 " 50—54 " 55—59 " 60—64 " 65—69 " 70—74 " 75—79 " 80 "	Per cent.  1'4 0'4 1'4 9'6 11'5 9'2 14'3 17'5 13'8 10'1 5'0 4'6 0'4 0'4	Per cent.  26·2 18·0 18·0 13·0 7·3 6·4 6·0 0·9 3·7 — 0·4 —	Per cent.  0.6 3.4 4.4 7.8 9.2 10.3 12.0 12.3 14.0 11.6 8.8 3.1 1.3 0.6	Per cent.  27.8 15.7 18.2 3.4 10.0 5.8 3.7 Involutional 2.4 1.7 1.3 — — — —

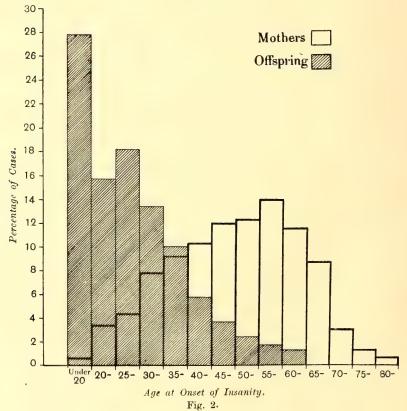
I have been obliged to follow Dr Mott in treating the "under 20" group as a 5-year group as otherwise my diagrams would bear no resemblance to his, but this procedure is far from satisfactory when such a large proportion of the cases in this group are congenital cases in which the age of onset should be taken at 0 years. The tables and diagrams show that among the parents more than half the cases occur after the age of 50, while among the offspring, more than half occur before 30, and this is taken to prove that there is Anticipation or Antedating in Insanity.

This will perhaps be made more evident if the percentages of those who became insane before the age of 25 are given in each case. Among the fathers,  $2^{\circ}/_{\circ}$  and among the mothers,  $4^{\circ}/_{\circ}$  became insane before the age of 25. Among the offspring, on the other hand, the percentage is 44. Another way of looking at the matter is to take the average age of onset of insanity in each case. Dr Mott gives a Table showing these averages but unfortunately has omitted the congenital cases so that the extent of anticipation is considerably under-estimated, and the form in which the data are given does not permit of an accurate calculation of the actual averages. From the information given it appears, however, that the average age at onset of insanity among the parents is about 50 years, among the offspring about 26 years, showing an anticipation or antedating of some 24 years.

<sup>\*</sup> I am very grateful to Miss H. Gertrude Jones, the Hon. Secretary of the Galton Laboratory, for the diagrams which illustrate this lecture.

Figs. 1 and 2. Diagrams to illustrate the Distribution of Age at Onset of Insanity in Parent and Offspring. (Mott.)





Now these conclusions, if satisfactorily demonstrated, would obviously be of the highest importance, but they were immediately challenged by Professor Karl Pearson in a letter which appeared in *Nature* of November 21, 1912 (p. 334). Professor Pearson's letter is as follows:

On an Apparent Fallacy in the Statistical Treatment of "Antedating" in the Inheritance of Pathological Conditions.

The problem of the antedating of family diseases is one of very great interest, and is likely to be more studied in the near future than ever it has been in the past. The idea of antedating, i.e. the appearance of an hereditary disease at an earlier age in the offspring than in the parent, has been referred to by Darwin and has no doubt been considered by others before him. Quite recently, studying the subject on insanity, Dr F. W. Mott speaks of antedating or anticipation as "Nature's method of eliminating unsound elements in a stock" ("Problems in Eugenics," papers communicated to the First International Eugenics Congress, 1912, p. 426).

I am unable to follow Dr Mott's proof of the case for antedating in insanity. It appears to me to depend upon a statistical fallacy, but this apparent fallacy may not be real, and I should like more light on the matter. This is peculiarly desirable, because I understand further evidence in favour of antedating is soon forthcoming for other diseases, and will follow much the same lines of reasoning. Let us consider the whole of one generation of affected persons at any time in the community, and let  $n_s$  represent the number who develop the disease at age s, then the generation is represented by

$$n_0, n_1, n_2, \dots n_s, \dots n_{100}, \text{ say.}$$

Possibly some of these groups will not appear at all, but that is of little importance for our present purpose.

Let us make the assumptions (1) that there is no antedating at all; (2) that there is no inheritance of age of onset; thus each individual reproduces the population of the affected reduced in the ratio of p to 1. Then the family of any affected person, whatever the age at which he developed the disease, would represent on the average the distribution

$$pn_0, pn_1, pn_2, \dots pn_s, \dots pn_{100}.$$

The sum of such families would give precisely the age distribution at onset of the preceding generation.

Now let us suppose that for any reason certain of the groups of the first generation do not produce offspring at all, or only in reduced numbers. Say that  $q_s$  only of the  $n_s$  are able to reproduce their kind; then of the older generation, *limited to parents*, the distribution will be

$$q_0 n_0 + q_1 n_1 + q_2 n_2 + \ldots + q_s n_s + \ldots + q_{100} n_{100},$$

but the younger generation will be

$$p(q_0n_0+q_1n_1+q_2n_2+\ldots+q_8n_8+\ldots+q_{100}n_{100})(n_0+n_1+\ldots+n_8+\ldots+n_{100}),$$

i.e. the relative proportions will remain absolutely the same.

The average age at onset and the frequency distribution of the older generation, that of the parents, will be entirely different from that of the offspring and will depend wholly on what values we give to the q's. If frequency curves be formed of the two generations they will differ substantially from each other. This difference is not a result or a demonstration of any physiological principle of antedating but is solely due to the fact that those who develop the disease at different ages are not equally likely to marry and become parents.

A quite striking instance of the fallacy, if it be such, would be to consider the antedating of "violent deaths." Fully a quarter of such deaths in males, nearly a half in females, occur before the age of twenty years. Consider now the parents and offspring who die from violent deaths; clearly there would be no representative of death from violence under twenty in the parent generation, and we should have a most marked case of antedating, because the offspring generation would contain all the infant deaths from violence.

In the case of insanity, is the man or woman who develops insanity at an early age as likely to become a parent as one who develops it at a later age? I think there is no doubt as to the answer to be given; those who become insane before twenty-five, even if they recover, are far less likely to become parents than those who become insane at late ages—many, indeed, of them considering the high death-rate of the insane, will die before they could become parents of large families. Now Dr Mott took 508 pairs of parents and offspring, "collected from the records of 464 insane parents whose 500 insane offspring had also been resident in the County Council Asylums," and ascertained the age of first attack. As at present advised, it seems to me that his data must indicate a most marked antedating of disease in the offspring, but an antedating which is wholly spurious. There is, I think, a further grievous fallacy involved in this method of considering the problem, but before discussing that I should like to see if my criticism of this method of approaching the problem of antedating can be met.

KARL PEARSON.

BIOMETRIC LABORATORY,
UNIVERSITY COLLEGE, LONDON,
November 11, 1912.

Dr Mott has referred to this letter in his Report for 1912\*, but it will be more convenient to deal with his reply after we have examined the method by which his data have been collected and the use made of the data. Let us consider first of all how the data were obtained. Dr Mott in describing his material says that it consists of a collection of cases in the London County Asylums where two or more persons are related to one another. Thus Dr Mott has dealt—not with a series of complete pedigrees in which every member is included, whether insane or normal, but with a series of cases in which two or more members of a family are known to have been in London County Asylums. No notice is taken of those who are normal throughout their lives and no allowance is made for those who are normal at the time the record is made but who may afterwards become insane.

Do cases selected in this way provide a complete or impartial view of the facts? Some of Dr Mott's own comments on his data throw a considerable amount of light on this point. In his Report for 1909† he says: "From all the Asylums I have received valuable reports, but in the case of the older asylums it has been a matter of the utmost difficulty to trace the records of so many years back," and in his Report for 1910‡ he says, "Some of the asylum authorities have gone through their case books for a number of years back, but the results have not been satisfactory owing to the difficulty of obtaining particulars without a living representative of the family being resident in the asylum—for instance, 110 old cases

<sup>\*</sup> Annual Report of the London County Council for 1912, Vol. 11. p. 62.

<sup>†</sup> Twentieth Annual Report of the Asylums Committee of the L.C.C., p. 90.

<sup>#</sup> Twenty-first Report of the Asylums Committee of the L.C.C., p. 94.

reported from Bexley have been rejected as the relatives in the other London County Asylums could not be traced, for no instance has been included unless full particulars could be obtained."

It is thus clear that not all the cases could be traced and that there was special difficulty in tracing the older cases. What is the effect of a selection of this kind? A study of the following hypothetical cases may serve to throw some light on this point.

TABLE II.

Anticipation or Antedating in Insanity. Hypothetical Examples to show the Effect of Dr Mott's Selection of Cases.

					First Example	Second Example
Mother:	Born				1873	1833
	Married				1893	1853
	Became Insane and ad	mitted	to As	ylum	1913	1873
	Age at First Attack				40	40
	TO! I		•••	•••	1914	1874
Son:	Born				1894	1854
	Became Insane		•••		1894*	1914
	Admitted to Asylum				1914	1914
	Age at First Attack				0	60

The mothers in those two examples have exactly parallel careers. In each case the mother became insane at the age of 40 and only lived one year in the asylum. In the first case the son was a congenital idiot but was only admitted to an asylum at the age of 20. The age of onset in this case is taken at 0 years and the case shows marked "anticipation." In the second case the mother also became insane at the age of 40, the son not till the age of 60, 40 years after his mother's death. The second example thus tells against the Law of Anticipation. Are these two cases equally likely to appear in Dr Mott's data?

In the first case mother and son are in the asylum at the same time and were admitted within a year of each other. It is very improbable that the relationship would escape notice and such a case is almost certain to be recorded. In the second case, however, the son is not admitted to an asylum till 40 years after his mother's death. Even if the family remained in the same area for 40 years after the mother's death, it would obviously be very difficult to connect the histories of mother and son. This case, which tells against the Law of Anticipation, is almost certain to escape notice. A spurious anticipation or antedating is thus inevitable owing to the method of collecting the data.

It has also been pointed out that Dr Mott has made no allowance for those who are mentally normal at the time the record is made but may subsequently

<sup>\*</sup> Congenital Idiot.

become insane, and this introduces further spurious anticipation. Another hypothetical example will perhaps make this clear. Let us take the case of a mother with six children, five of whom have become insane as follows:

TABLE III.

				Chil	dren		
	Mother	. 1	2	3	4	5	6
Born Became Insane Age at Onset of Insanity	1830 1860 30	1850	1852 1872 20	1854 1896 42	1856 1914 58	1858 1888 30	1860 1860† 0

The extent to which this family would show anticipation or antedating would depend very largely on the time at which the record was made as is shown in the following table.

TABLE IV.

Date of	Age of O	nset of Insanity in	Average for	Amount of	
Record	Mother	Children	Children	Anticipation	
1860	30	0	0	30	
1872	30	0, 20	10	20	
1888	30	0, 20, 30	16 7	13·3	
1896	30	0, 20, 30, 42	23 0	7 0	
1914	30	0, 20, 30, 42, 58	30		

If the case were noted in 1860 then the age of onset of insanity in the mother is 30 years—of the child 0 years—a clear case of anticipation, and nothing would be known of the fact that four other children will afterwards become insane and will bring the average age of onset in the children up to 30 years—exactly the same as that of the mother. Nor is the record even now complete for if the eldest child ever becomes insane, the age of onset in his case must be at least 64 years and this will further increase the average age of onset in the children. It is thus clear that in dealing with incomplete families and ignoring the possibility that those who are normal at the time of record may afterwards become insane, Dr Mott has introduced a further spurious anticipation or antedating.

If we examine carefully the first pedigree given by Dr Mott at the Eugenics Congress, we see clearly how probably much of the anticipation recorded by

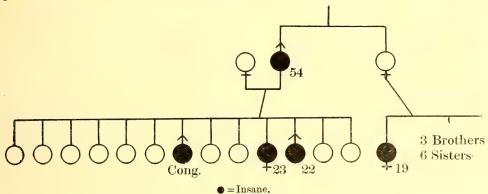
<sup>\*</sup> Alive, 64 years of age and still normal.

<sup>+</sup> Congenital Idiot.

<sup>‡</sup> Problems in Eugenics, p. 413.

Dr Mott has arisen. Unfortunately this is the only pedigree for which sufficient details have been given to enable its completeness to be tested. The pedigree and Dr Mott's description of it are as follows:

"A.B., an alien Jew, aged 54, was admitted to an asylum for the first time suffering from involutional melancholia; he has a sister who has not been in an asylum, but, as events turned out, bore the latent seeds of insanity. The man is married to a healthy woman who bore him a large family; the first five are quite healthy, then comes a congenital imbecile epileptic (cong.)\*, then two healthy children followed by a daughter who becomes insane at 23, then a son insane at 22, and lastly two children who are up to the present free from any taint. The sister of A.B. is married and has a family of ten, seven girls and three boys; one of the females was admitted to the asylum at the age of 19, and since this pedigree was constructed a brother of hers has been admitted aged 24. Half-black+ circles are insane. The pedigree is instructive; it shows direct and collateral heredity; it also shows remarkably well the signal tendency to the occurrence of insanity at an early age in the children of an insane and potentially insane parent."



13 children: 9 Alive, 4 Sons, 5 Daughters. 4 Dead. 3 Insane.

Fig. 3. Pedigree to illustrate the effect of Dr Mott's selection of cases.

F. W. Mott: "Heredity and Eugenics in relation to Insanity." Problems in Eugenics, p. 413.

This pedigree was given as above in July 1912, and in an address previously delivered before the Manchester Medical Society on Oct. 4, 1911, Dr Mott gave the same pedigree, but without any reference to the nephew of A.B. (brother of the girl who became insane at 19) who became insane "since the pedigree was constructed," so that this man became insane between 1911 and 1912 and this serves to "date" the pedigree.

Now it should be noted that at least five of the children of A.B. are over 23 years of age and up to the present time healthy. But all these children are alive and if any one of them afterwards becomes insane, the average age of onset of insanity in the children will be raised—and it is clear that the more incomplete the pedigree the greater the amount of spurious anticipation. Again Dr Mott states that in

<sup>\*</sup> This does not agree with Dr Mott's pedigree which gives the congenital case as the seventh instead of the sixth child.

<sup>†</sup> According to our usual custom, they are represented by full black circles in Fig. 3.

nephews and nieces the age of onset is earlier than in uncles and aunts. In 1911 this pedigree gives a case in which an uncle became insane at 54, his niece at 19—but one year later a nephew who became insane at 24 has to be added, thus raising the average and there are eight more children some at least of whom may become insane at later ages. As before the incompleteness of the pedigree introduces an artificial and spurious anticipation or antedating. The remedy is obvious; we must only deal with completed families.

A further fallacy involved in Dr Mott's method of work must now be noted. In directly comparing the age of onset in parent and child, Dr Mott has ignored the fact that in the parent the incidence of insanity is for all practical purposes limited to the age of 20 and over since cases of congenital defect and of adolescent insanity hardly ever marry. Among the general population of asylums, however, 12°/, become insane before the age of 20 and in Dr Mott's selected data the percentage rises to 27—or more than a quarter of the whole become insane before 20. This in itself causes a very marked spurious anticipation. As Professor Pearson has shown (p. 361 above) if we were to investigate the age at death in parent and child from accident or violence, we should find the same spurious anticipation.

There are thus three fallacies involved in Dr Mott's work. In the first place a spurious anticipation or antedating arises from the inclusion in the record of families whose history has not yet been completed, for those who become insane at late ages in the younger generation do not appear. Secondly, even with families whose history is completed, those cases in which the insanity of parent and child is contemporaneous are far more likely to be recorded than those in which the child becomes insane long after the parent\*, and thus the cases which show anticipation are more likely to appear in the record than those which tell against Dr Mott's views. Thirdly, by directly comparing parent and child, he has practically limited one of the two groups which are being compared to ages at onset of over 20 years and has thus obtained further spurious anticipation.

Dr Mott also lays stress on the appearance of insanity in a more intense form in the younger generation. "I have proved," he says; that there is a signal tendency in the insane offspring of insane parents for the insanity to occur at an earlier age and in a more intense form in a large proportion of cases, for the form of insanity is usually either congenital imbecility, insanity of adolescence, or the more severe form of dementia praecox, the primary dementia of adolescence, which is generally an incurable disease." But we have already seen that Dr Mott's method of collecting his data is such that an enormous preponderance of early cases of insanity in the younger generation is inevitable and of course such cases are largely incurable. Type of disease is very closely related to the age of onset and

<sup>\*</sup> Dr Mott states (Archives of Neurology, Vol. vi. p. 82) that "the main bulk of the cards (i.e. his records), however, refer to parents and offspring admitted to the asylums within the last fifteen years." + Archives of Neurology, Vol. vi. p. 82.

by selecting the latter we can alter the proportion of any particular type of insanity. Dr Mott has obtained his material in such a way that, in the younger generation, cases of insanity coming on late in life are much less likely to be recorded than those which appear in early life, and hence the early cases are in a majority, but the change in age of onset, and consequently of the type, is entirely spurious and arises solely from the way in which the material has been obtained.

We can now deal with the reply Dr Mott has made to Professor Pearson's criticisms. In his Annual Report for 1912 (p. 62), Dr Mott says: "Professor Karl Pearson, writing to Nature, November 21, 1912, 'On an apparent fallacy in the statistical treatment of "Antedating" in the inheritance of pathological conditions,' criticises on mathematical grounds the evidence of anticipation. I do not feel myself competent to reply to the opinion of such an eminent authority on mathematics applied to biometrics, but it does not militate against my conclusions, nor explain away the fact that a large proportion of the insane offspring of insane parents are affected with imbecility or adolescent insanity; for granting the assumption that there is no antedating at all, we might rightly expect the ages at onset of insane offspring of insane parents to be comparable with the ages at onset of all the admissions to the asylums during the same period\*. This is by no means the case, for amongst the insane offspring there is a far greater proportion affected early in life, as is shown in the following figures and curves" (they appear here as Fig. 4 and Table V).

According to these figures the onset of insanity among the recorded insane offspring of insane parents is considerably earlier than among the general admissions to asylums, but it has already been shown that this is due to the fact that the data have been selected in such a way that the early cases in the younger generation are the most likely to appear. Further, if Dr Mott's argument be a valid one, we might also expect the ages at onset of the insane parents of these insane offspring to be comparable with the ages at onset of all the admissions to asylums during the same period. This is by no means the case as is shown in Fig. 5 below (see also Tables I and V). We see here that the insanity of the parents comes on at a much later period than among the general admissions to asylums and that there is a far less proportion affected early in life. If Dr Mott's method of argument be sound, he has not only to deal with an antedating of insanity among the offspring but also a post-dating of insanity among the parents. Both are of course spurious and arise from the peculiar selection of the data and from the fact that, owing to differential death-rates, the ages at onset of "admissions" will never be the same as the ages at onset of the admitted—i.e. the asylum population—at any time.

<sup>\* &</sup>quot;We might rightly expect" these ages to be different, because "admissions" are not the same as the population in the country who have at one time or another been insane. The percentages of total cases of acute mania, of senile insanity, of congenital idiocy, and of melancholia, who reach the asylums, are not the same. The reader has to distinguish between the population of admissions, the population of admitted, and the insane population of the country. A sample of the latter may be reached from completed family histories, but not from records on admission or from records of an asylum population.

## 368 Recent Studies of the Inheritance Factor in Insanity

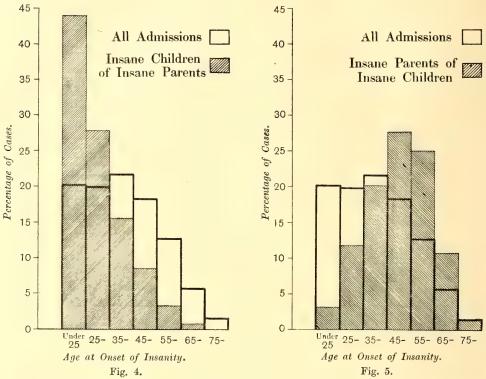


Diagram to illustrate the Distribution of Age at Onset of Insanity among:

- (1) The Insane Offspring of Insane Parents.
- (2) The Insane Parents of Insane Offspring.
- (3) All Admissions to L.C.C. Asylums.

TABLE V. Percentage Comparison of the Age at time of Onset of Insanity in the Insane Offspring of Insane Parents and the General Admissions to the London County Asylums.

	M	ALE	FEM	IALE	Total		
Age at Onset of Insanity	set of sanity admissions offspring of during last insane		5097 direct admissions during last four years	admissions offspring of during last insane		663 insane offspring of insane parents	
Under 25 25 — 34 35 — 44 45 — 54 55 — 64 65 — 74 75	20·0 19·9 21·9 17·7 13·3 5·7 1·5	43·8 27·7 13·8 10·2 3·6 0·7	20·2 19·9 21·5 18·6 12·4 5·9 1·6	44·2 28·0 16·7 7·4 2·8 0·8	20·1 19·9 21·7 18·2 12·7 5·8 1·5	44·0 27·9 15·5 8·5 3·2 0·7	

41	$_{ m male}$		imbeciles	out	of 27	4 offspring
54	female		,,	"	389	9 "
95	male and	female	22	"	665	3 ,,

It is possible to illustrate the various fallacies which vitiate Dr Mott's conclusions regarding anticipation by considering the age at death of parent and child. I do not know whether it is generally recognised that it is exceedingly difficult to get any considerable body of data in which the ages at death of a parent and all his children are given, for of course the record is incomplete and biassed until the death of the last surviving member, and in some cases to get a complete record we must trace the history of a family for over 150 years. George the HIIrd, for instance, was born in 1738 and all but one of his 15 children were still alive in 1810, 72 years afterwards, and the last surviving son, Duke of Cumberland and King of Hanover, did not die till 1851, 113 years after his father's birth—and this is by no means an extreme case. In the material I am about to describe I found one case where the interval was 160 years.

Another difficulty which arises is the tendency in practically all family histories to omit infant deaths, so that we do not get a complete record. It seems probable that the deaths of minors are not represented in such records in anything like their true proportion and that the differences are greater than might be expected to arise from differences of physique and nurture due to class. Thus records of the Landed Gentry give 31 deaths per 1000 males under 20 years\* while actual experience shows 163 to 197 per 1000†. But in the records of the reigning families of Europe we get a practically complete record of all members and therefore from von Behr's Genealogie der in Europa regierenden Fürstenhäuser‡, I have extracted particulars of the age at death of over 2000 individuals—all belonging to the 18th century. There was here no selection—every child was entered and every family had been traced from the birth of the parents till the death of the last survivor.

Now in Dr Mott's data we have already seen that cases in which the age at onset of insanity in parent and child is contemporaneous are most likely to be recorded. We can test the effect of a selection of this kind by investigating the effect of selecting, from our data regarding the age at death among those royal families, only those individuals who died within a certain number of years of their father's death, and the results are given below in Table VI, p. 370.

When we deal with the whole of the data, absolutely unselected, every family being complete and traced to the death of the last surviving member, we find that 680 out of 1829 or 37.2°/o died under 20 years of age. Let us now apply a very slight selection to the data and reject the 92 cases in which the interval between the deaths of father and child was at least 60 years. We find now that 680 out of the remaining 1737 died under 20 years of age—or 39.1°/o. Thus the effect of a selection of this kind is to cause a slight increase in the proportion of deaths at the early ages. If we make the selection slightly more stringent, by taking only those who died within 40 years of their father's death, the percentage of individuals dying under 20 years of age rises to 46.7 and if we go still further and consider

<sup>\*</sup> See Pearson: Proc. R. S. Vol. 65, p. 291.

<sup>+</sup> Statistics of Families, p. 73.

<sup>‡</sup> Tauchnitz, Leipzig, 1870.

#### TABLE VI.

Illustrating the Effect of Selection of Material on the Distribution of Age at Death.

(	Reignir	ng H	ouses	in	Euro	oe1	l8th	Centur	v.)
١.		-5		***		00 1	COCIL	CHICAL	., . ,

			Children who died:									
Age at Death	All Cases Unselected Data		within 60 years of their father's death		within 40 years of their father's death		within 20 years of their father's death		in their father's lifetime			
	Numbers	%	Numbers	%	Numbers	%	Numbers	%	Numbers	%		
Under 20 20—39 40—59 60—79 80 and over	680 277 336 450 86	37·2 15·1 18·4 24·6 4·7	680 277 336 395 49	39·1 15·9 19·3 22·7 2·8	680 277 274 214 10	46·7 19·0 18·8 14·7 ·7	680 254 127 29	62·4 23·3 11·7 2·7	648 121 15 —	82·7 15·4 1·9 —		
Totals	1829		1737		1455		1090	_	784	_		
Average Age at Death*	35.9		33.7	33.7 26.9		26.9		16.2		7.7		

only those who died in their father's lifetime, then the percentage rises to 82.7 °/. Looking at the matter in another way we find that the average age at death has fallen from 35.9 years to 7.7 years.

The same facts are given in Fig. 6, which shows that as the selection of cases becomes more stringent, there is a regular increase in the proportion of deaths at the younger ages. In exactly the same way, the fact that cases where the insanity of parent and child is contemporaneous are the most likely to appear in Dr Mott's records causes a spurious exaggeration of the cases of insanity at early ages in the younger generation and consequently a spurious exaggeration of the number of cases of imbecility and adolescent insanity.

We can also investigate directly the question of anticipation or antedating on this material. In order to avoid the heavy weighting of large families which would arise if every child were entered, I have taken only one child from each family. Let us consider first of all the distribution of age at death of Fathers and their First-born Children. The facts are given in Table VII.

We have altogether 294 cases in which we know the age at death of a father and his first-born child. None of the fathers died before 20 but of the children

<sup>\*</sup> These averages were calculated, not from the five age groups given above, but from the same material classified in 15 age groups.

106 out of 294 or 36·1°/<sub>o</sub> died before 20. The average age at death among the fathers is 61 years, but among the children it is only 36 years, so that there is an anticipation of 25 years. To borrow Dr Mott's words, the figures clearly show the signal tendency among the offspring to die at a much earlier age than their parents; that is to say, anticipation or antedating is the rule.

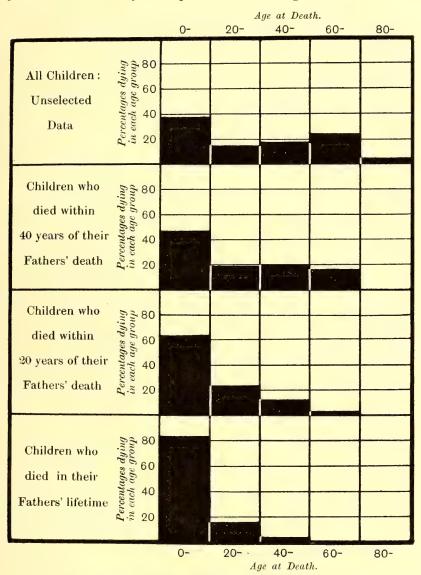


Fig. 6. Diagram to illustrate the Effect of Selection of Material upon the Distribution of Age at Death. (Reigning Houses in Europe, 18th Century.)

Now in this material there is no selection of families. Every family was taken and the age at death of every first-born is known, so that we are only left with the

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### TABLE VII.

Showing Anticipation in Age at Death. A. Fathers and Children. (Reigning Houses in Europe—18th Century.)

Age at Death	Fathers	First-born Children	Fathers	First Sons who had children
0-9 $10-19$ $20-29$ $30-39$ $40-49$ $50-59$ $60-69$ $70-79$ $80-89$	6 16 45 70 77 62 18	95 11 21 18 31 34 37 33 14		
90 and over				1
Totals	294	294	213	213
Percentage dying under 20	0	36.1	0	0
Average Age at Death	61	36	60	59
Anticipation		25		1

third of Dr Mott's fallacies, in that no allowance has been made for the fact that the parental group is limited to ages over 20 while more than a third of the offspring die under 20. The effect of this selection can be removed almost entirely by taking instead of the first-born child, the first son who married and had at least one child. There are in all 213 such cases and we see that there is now no anticipation. The difference between the average ages at death is less than a year and by removing the artificial selection we have got rid of all anticipation or antedating.

These facts are also shown graphically in Figs. 7 and 8. The horizontal scale gives the age at death in 10-year groups while the vertical scale gives the actual numbers of parents and offspring dying in each age group. The diagram on the left shows marked anticipation, and should be compared with Dr Mott's diagram (Fig. 1) in which the ages at onset of insanity of father and child are compared. When, however, we get rid of the selection of cases by taking only sons who have had children, then there is no anticipation.

If we compare the distributions of age at death in mothers and children we get exactly the same results. The facts are shown in Table VIII.

We see that the first-born children died on an average 18 years before their mothers, but when we compare the age at death of mothers and the first son in

REIGNING HOUSES IN EUROPE - 18TH CENTURY.



Biometrika x

TABLE VIII.

Showing Anticipation in Age at Death. B. Mothers and Children.
(Reigning Houses in Europe—18th Century.)

Age at Death	Mothers	First-born Children	Mothers	First Sons to have Children
0-9 $10-19$ $20-29$ $30-39$ $40-49$ $50-59$		122 13 26 22 32 35	1 21 30 25 39	8 16 41 40
60—69 70—79 80—89 90 and over	80 52 18 2 345	345	52 41 10 1	46 54 14 1 220
Percentage dying under 20  Average Age at Death	·6 53	39·1	·5 ————————————————————————————————————	0 59
Anticipation		18		-4

each case to have children, then the sons live four years longer than their mothers. It would have been better in this case to have compared the mothers with the first daughters to have children but unfortunately von Behr gives very little information regarding the female lives, except in special cases. The figures show a marked anticipation in age at death when we directly compare, as Dr Mott has done, mother and child, but this vanishes when we remove the arbitrary selection. The same facts are shown graphically in Figs. 9 and 10.

If we combine these figures we can compare the age at death of parent and child and the results are shown graphically in Figs. 11 and 12.

Fig. 11 shows that Dr Mott's limitation of one of the two generations he is comparing to adults, without imposing a similar limitation on the other generation, introduces an artificial and spurious anticipation. The average age at death of the parents is 56 years and of their first-born children only 35 years—so that we get an anticipation of 21 years. If, however, we make the two generations almost directly comparable by dealing only with sons who have children—there is no significant difference between the two averages (58 against 59 years).

In these cases we have dealt only with completed families and have taken every family without selection. If, however, we consider only the cases in which

REIGNING HOUSES IN EUROPE - 18TH CENTURY.



REIGNING HOUSES IN EUROPE -- 18TH CENTURY.

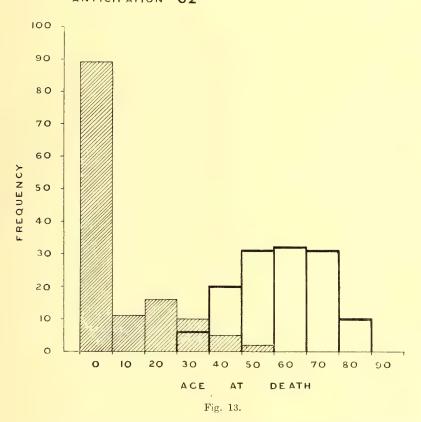


the eldest child died in his father's lifetime the amount of anticipation is greatly increased. The facts are shown in Table IX and in Fig. 13.

## REIGNING HOUSES IN EUROPE - 18TH CENTURY.

ACE AT DEATH OF FATHERS & OF FIRST BORN CHILDREN.
WHO DIED IN THEIR FATHERS' LIFETIME,

AVERACE ACE AT	DEATH OF:-	FATHERS	
FATHERS CHILDREN	62 10	CHILDREN	
ANTICIPATION	.52		



We see here that among the fathers none died under 30 while  $87^{\circ}/_{\circ}$  of their children died under 30; the average age at death among the fathers was 62—among the children only 10, showing an anticipation of 52 years.

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### TABLE IX.

Showing Anticipation in Age at Death. C. Fathers and First-born Children who died in their Fathers' Lifetime.

(Reigning Houses of Europe: 18th Century.)

Age at Death	Fathers	First-born Children dying in their Fathers' lifetime
0— 9 10—19 20—29 30—39 40—49 50—59 60—69 70—79 80—89		89 11 16 10 - 5 2
Totals	133	133
Percentage dying under 20	0	75.2
Average Age at Death	62	10
Anticipation	_	52

It is now possible to illustrate the effect of the principal fallacies which vitiate Dr Mott's conclusions. In the first place he has dealt with families which are largely incomplete and has collected his material in such a way that cases in which the insanity of parent and child is contemporaneous are the most likely to be recorded; in the second place he has directly compared parent and child without allowing for the fact that practically no parent can become insane before 20, while there is no limitation of this kind among the offspring of these insane parents.

In Table IX and Fig. 13 we see the effect of dealing with incomplete families in which the children died in their fathers' lifetime. There we get an anticipation of 52 years. If we get rid of the first and second fallacies involving a selection of cases by dealing with every family, as shown in Table VII and Fig. 7, the anticipation falls to 26 years. If we get rid of the third source of fallacy also, by comparing the fathers with the first sons who have children, as in Table VII and Fig. 8, then the anticipation falls to less than a year. The Law of Anticipation or Antedating has thus in Dr Mott's case no foundation, in fact it is a spurious result of the mode of collecting and interpreting data.

Now Dr Mott has not only asserted that this "Law" applies to insanity but has also drawn the conclusion that the offspring of insane parents if still normal

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at the age of 25 may safely marry. In an address delivered before the First International Eugenics Congress\*, he said: "You will observe that 47.8°/, of the 500 offspring had their first attack (of insanity) at or before the age of 25 years and as you see in the curves of parents and offspring, the liability of the child of an insane parent becoming insane tends rapidly to fall. Now besides the fact that this shows Nature's method of eliminating unsound elements of a stock, it has another important bearing, for it shows that after twenty-five there is a greatly decreasing liability of the offspring of insane parents to become insane and therefore in the question of advising marriage of the offspring of an insane parent this is of great importance. Sir George Savage recently said that this statistical proof [sic!] of mine entirely accorded with his own experiences, and that if an individual who had such an hereditary history had passed twenty-five and never previously shown any signs (of insanity) he would probably be free and he would offer no objection to marriage."

Now I entirely fail to understand how anyone could recommend marriage in such cases, even on Dr Mott's own figures; for if it be true that 48 °/<sub>o</sub> become insane before 25, it must be equally true that 52 °/<sub>o</sub> become insane after that age and this very important point seems to have been forgotten. These figures, however, are taken from Dr Mott's selected data, selected in such a way that the early cases are enormously exaggerated. Until Dr Mott publishes a series of complete pedigrees, it will be safer to assume that the age at onset of insanity among the offspring of insane parents does not differ widely from that of all admissions to Asylums and there we find that only 21°/<sub>o</sub> become insane before 25, and 79°/<sub>o</sub> after 25.

But surely at a Eugenics Congress of all places some thought might have been given to the mental condition of the children resulting from such matings, before advising marriage. It would not have been difficult for Dr Mott to have extracted all the available cases of this kind from his collection of pedigrees, i.e. all cases in which an individual had an insane parent and was normal at the age of 25, and so have discovered the probable fate of the offspring from such matings.

Unfortunately the details given by Dr Mott regarding his pedigrees are usually so scanty that little use of them can be made, but two at least show the danger of the matings Sir George Savage and he sanction; these two pedigrees were given by Dr Mott in his lecture on *Heredity in Relation to Insanity*, delivered to the members of the London County Council. The first is shown in Fig. 14. (It appeared as Fig. 11, p. 18 of Dr Mott's lecture.) In the first generation a man who became insane at 70 had four children. The eldest, a girl, became insane at 68 and was therefore normal long after the age of 25. Dr Mott does not state whether the marriage of this woman preceded or followed the onset of insanity in her father, but even if her father had become insane before her marriage, Dr Mott

<sup>\*</sup> Problems in Eugenics, p. 425. This is one of many illustrations of the evil done by that Congress; attention was directed and much weight given to hasty statements and ill-digested material.

would have raised no objection to the marriage since the woman herself was not insane. There were in all six children from this marriage of which Dr Mott would have approved. Two became insane, three were blind and five are said to have been paupers.

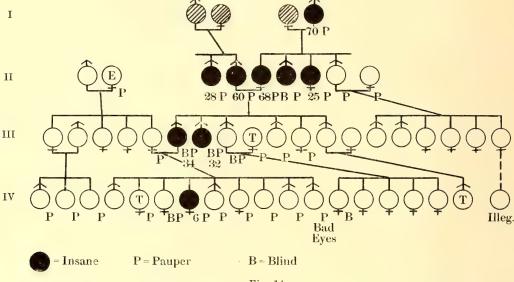


Fig. 14.

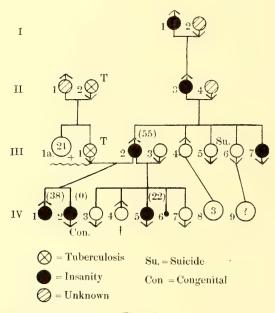


Fig. 15.

The eldest child remained normal till the age of 34 and although both his parents became insane Dr Mott apparently would not have objected to his marrying. He did so and one of his children became insane and eight out of nine are said to be paupers. These nine children are apparently still young so that their ultimate fate is still uncertain.

The second pedigree I shall quote was given as Fig. 28, p. 33 of Dr Mott's lecture, and appears here as Fig. 15.

A man who had an insane father and an insane grandfather became insane at the age of 55. He was therefore normal at the age of 25\* and Dr Mott would have sanctioned marriage in his case. He actually married twice. His first wife was tuberculous but not insane; they had two children, both insane. His second wife was normal and it is definitely stated that there was no insanity in her family; they had five children and one of these became insane. Yet Dr Mott would permit the children of insane parents to marry if only they are normal at the age of 25!

Again, Dr Mott has stated that it is useless to attempt to limit the fertility of the insane since most of their children are born before the onset of insanity, and therefore before any action can be taken. From his statistics of relatives in L.C.C. Asylums, Dr Mott has calculated the proportion of offspring who were born after the first attack of insanity in the parent and found that "Forty-six offspring out of 581 were born after the first attack of insanity in the parent, i.e.,  $7.9^{\circ}/_{\circ}$ . That is to say in the case of 529 insane parents, the birth of only one-twelfth of their 581 insane children would have been prevented by sterilisation or life segregation of the parent after the first attack of insanity. These figures refer to the offspring which become insane, but there are a large number of offspring which do not become insane and these would be cut off if life segregation or sterilisation were adopted †."

But here again Dr Mott is using the data obtained from his index of relatives which shows a greatly exaggerated number of cases at the earlier ages among the offspring, and he thus greatly exaggerates the number of cases in which the children were born before the onset of insanity. No conclusion can be drawn from any but complete records of families. But apart altogether from this, many of these parents are themselves the children of the insane and much could be done to discourage such marriages. Unfortunately as we have seen Dr Mott directly sanctions marriage to those who remain normal till the age of 25.

In further support of his view Dr Mott has stated that out of 642 females admitted to three London County Asylums in 1911, 148 were recurrent cases and of these 32 (21°/°) had children between their respective dates of admission. "The inference that can be drawn," he says, "is that about one-fifth of the recurrent cases, or approximately one-twentieth of the female admissions have

<sup>\*</sup> If the term "age at onset" has any real meaning.

<sup>+</sup> The italics are Dr Mott's.

children after their first attack of insanity and of 31 such cases examined, 73 children were born after the first attack of insanity in the parent."

But have these 148 recurrent cases been followed up to the end of the reproductive period? Not at all. No ages are given and the cases are merely those which were admitted to Asylums in 1911, Dr Mott's remarks being made in June 1912, so that no attempt has been made to follow them up. There is no justification for Dr Mott's advice.

There are many other points in Dr Mott's work which deserve detailed examination, but time will not permit more than a brief account of a few of them.

It should be noted, for instance, that Dr Mott has used his index of relatives in London County Asylums as an argument in favour of the importance of the inheritance factor in insanity. His argument is as follows:

"At the present time in the London County Asylums there are 725 individuals so closely related as parents and offspring, brothers and sisters. A priori, this, to my mind, is striking proof of the importance of heredity in relation to insanity, for we cannot suppose that 20,000 of the  $4\frac{1}{2}$  millions of people in London brought together from some random cause would show such a large number closely related as  $3.6\,^{\circ}/_{\circ}$ ."

But Dr Mott has not attempted to give, and I doubt if he ever will be able to give, a satisfactory estimate of the number of relatives in even a random sample of the population, and the population of asylums is far from being a random sample of the general population—there is for instance an extraordinary divergence in age. Yet without definite information on this point it would be impossible to say whether insanity is inherited or not—that is if we had to depend solely on Dr Mott's data.

It should also be noted that in these cases Dr Mott has clubbed together every form of insanity, from congenital idiocy to senile dementia, except of course cases due to specific infections or trauma. I myself think that course is the only possible one. To anyone who has studied even a few pedigrees of mental defect, nothing is more striking than the extraordinary number of different forms of mental defect that may appear in the same family.

Seven years ago, in a First Study of the Statistics of Insanity and of the Inheritance of the Insane Diathesis\*, I was confronted with the same problem, and after a full consideration of all the available data and of the opinions of those medical men who were best qualified to express an opinion came to the conclusion that the only possible course was to group all forms of insanity together, with, of course, the exceptions I have already indicated. The whole question was discussed very fully in my paper and it was there suggested that an even broader classification might be of service. This point of view met with some criticism at the time but nothing has occurred to alter it, and the study of the inheritance of

<sup>\*</sup> Galton Memoirs, No. II. (Dulau and Co.)

insanity in general or of an even broader degeneracy must always remain the first object of our studies.

Any investigation of the inheritance of special types of insanity or degeneracy can only be carried out however on unselected material—on the records of complete families. The type of insanity is so closely related to the age of onset that any tendency to exaggerate the number of early cases, as in Dr Mott's material, will entirely vitiate the conclusions drawn. Thus Dr Schuster's conclusions as to the inheritance of special types of insanity based upon Dr Mott's data\* must also be rejected on the above grounds.

Dr Mott's index of relatives in London County Asylums is unfortunately of very little value in the study of inheritance in insanity. Progress can only come from the study of complete pedigrees in which every member of the family is entered, whether insane or normal, and the ages of the normal at the time the record was made are just as important as the age at onset of insanity in the insane members, for a statement that a young man of 20 has not been insane is of a very different degree of importance from the statement that a man of 70 has not been insane.

In the papers I have cited the children of the insane if normal at 25 are advised to marry, and it is asserted that it is useless to attempt to discourage the reproduction of the insane since most of their children are born before the onset of insanity, and that we should rely on the Law of Anticipation to end or mend degenerate stocks.

I have shown, I think, that the Law of Anticipation as applied to the insane has no foundation in the facts provided and that the advice given as to the marriage of the insane and of their normal offspring is fundamentally unsound and directly cacogenic. Much yet remains to be learnt regarding the inheritance of the insane diathesis, but no one who has studied the family histories of the insane can doubt that in inheritance we have by far the most important element in the production of insanity, and in view of all the facts it is the obvious duty of the Eugenist to discourage, rather than to encourage, procreation by the insane and even by those of their offspring who appear to be normal.

<sup>\*</sup> Report on the Statistical Investigation of Relative Cards, 21st Annual Report of the London County Council Asylums Committee (1910), p. 95.

# ON THE PROBABLE ERROR OF THE BI-SERIAL EXPRESSION FOR THE CORRELATION COEFFICIENT.

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In a recent paper\* Professor Pearson shows that where one character is in multiple graded grouping and the other in alternative categories, greater or less than a given magnitude, the correlation coefficient admits of simple expression; the assumptions being that the unmeasured character, B, has a normal distribution and that the measured character, A, has linear regression upon B. Under these conditions the data required are the numerical ratio of the alternative groups, the standard deviation of the measured character and the deviation from the general mean of this character of the mean of one of the groups.

This expression is subject to greater fluctuations of value in samples of N of the population than is the product moment form, especially where one of the groups is relatively small; and it is proposed to find formulae for the mean and second moment of the errors from this mean to a first approximation, that is to terms in 1/N. These will appear in terms of the correlation coefficient, r, of the original population (which will be supposed normally correlated) and the fractional frequency, f, in that population of the group possessing the greater or positive intensity of the character put into two classes.

Let y be the graded character and x the alternative character the intenser value of which is possessed by the fraction f of the population. Let  $\overline{x}$ ,  $\overline{y}$  be the general means and  $\sigma_x$ ,  $\sigma_y$  the standard deviations of x and y. Then it is shown in the paper that if  $\overline{x}'$ ,  $\overline{y}'$  are the means of the group f,

$$r = \frac{\overline{y}' - \overline{y}}{\sigma_y} \times \frac{\sigma_x}{\overline{x}' - \overline{x}}....(1),$$

on the assumption that the regression of y upon x is linear; and that if x be normally distributed this is equivalent to

$$r = \frac{\overline{y}' - \overline{y}}{\sigma_y} \times \frac{f}{z} \qquad (2),$$

<sup>\*</sup> Biometrika, Vol. vn. (1909), p. 96: "On a New Method of Determining Correlation between a Measured Character A, and a Character B, of which only the Percentage of Cases wherein B exceeds (or falls short of) a given intensity is recorded for each grade of A."

where z is the ordinate of the normal curve cutting off the area

$$f = \frac{1}{2}(1-\alpha)$$
 or  $\frac{1}{2}(1+\alpha)$ 

as defined in Sheppard's Tables of the Probability Integral.

$$p_0$$
,  $p_1$ ,  $p_2$ , etc.

be the moment coefficients of the whole population with respect to the character y defined by

$$p_v = S(n_s y_s^v)/N \qquad (3),$$

[see bi-serial table below which is here to be looked upon as representing the general population] and

$$p_{0}', p_{1}', p_{2}', \text{ etc.}$$

are moment coefficients of the group n'(=fN) defined by

$$p_{v}' = S(n_{s}'y_{s}^{v})/N$$
 .....(4),

we may write  $f = p_0'$ ,  $f\bar{y}' = p_1'$ ,  $\bar{y} = p_1$ ,  $\sigma_y = \sqrt{(p_2 - p_1^2)}$  and

$$r = \frac{p_1' - p_0' p_1}{\sqrt{(p_2 - p_1^2)}} \times \frac{1}{z} \qquad (5).$$

→ Grades of y in Bi-serial Table.

x.	$n_1^{\prime\prime}$	$n_2^{"}$	$n_3$ "		$n_s^{''}$		$n^{\prime\prime}$	
Grades of $x$ . $\leftarrow$	$n_1$	$n_{2}'$	$n_3$	•••	$n_s$	• • •	n'	
Gre	$n_1$	$n_2$	$n_3$	•••	$n_s$	•••	N	(6).
			76	$\frac{1}{N} = f$				

In samples of N the frequencies  $n_s$ ,  $n_s'$ ,  $n_s''$  and consequently the moment coefficients p and p' and the ordinate z are subject to fluctuation and the values of the correlation coefficient calculated from this formula will have a distribution of errors. Let  $\bar{r}$  be the mean value in such samples,  $\delta r$  the deviation from this mean value in any sample when  $\delta p_0$ ,  $\delta p_1$ ,  $\delta p_0'$ , etc.  $\delta z$  are the deviations in moments and ordinate. Then

$$\overline{r} + \delta r = \frac{p_1' + \delta p_1' - (p_0' + \delta p_0')(p_1 + \delta p_1)}{\sqrt{\{p_2 + \delta p_2 - (p_1 + \delta p_1)^2\} \times (z + \delta z)}}$$
 (7).

To express  $\delta z$  in terms of deviations of the moments we have

$$z = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}a^2} \qquad ....(8),$$

where a is the abscissa of the point of section of the normal curve, defined by

$$f = \int_{a}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^{2}} dx \qquad \dots (9).$$

Hence to second order terms in powers and products of deviations

$$z + \delta z = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(a + \delta a)^{2}}$$

$$= z \left\{ 1 - a \delta a - \frac{1}{2} (1 - a^{2}) (\delta a)^{2} \right\}$$

$$- \delta f = \int_{a}^{a + \delta a} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^{2}} dx$$

$$= \int_{0}^{\delta a} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}(a + \xi)^{2}} d\xi$$

$$= z \int_{0}^{\delta a} \left\{ 1 - a\xi - \frac{1}{2} (1 - a^{2}) \xi^{2} + \ldots \right\} d\xi$$

$$= z \left\{ \delta a - \frac{1}{2} a (\delta a)^{2} \right\}.$$

It follows that

$$z + \delta z = z + a \, \delta f - \frac{1}{2z} (\delta f)^{2}$$

$$= z + a \, \delta p_{0}' - \frac{1}{2z} (\delta p_{0}')^{2} \qquad (10).$$

At the same time that this value is put in (7) we may simplify the expression and subsequent algebra by supposing the graded character y to be measured from its universal mean value as origin and in terms of its standard deviation as unit of measurement in which case

$$p_1 = 0$$
,  $p_2 = \sigma_y^2 = 1$ , and by (5)  $p_1' = zr$  .....(11),

and since  $p_0' = f(7)$  becomes,

$$\bar{r} + \delta r = \frac{zr + \delta p_1' - f \delta p_1 - \delta p_0' \delta p_1}{\sqrt{1 + \delta p_2 - (\delta p_1)^2} \times \left\{ z + a \delta p_0' - \frac{1}{2z} (\delta p_0')^2 \right\}}$$
(12).

Expanding to second order of deviations we find,

$$\bar{r} + \delta r = r + \delta_1 + \delta_2 \qquad (13),$$

where  $\delta_1$ ,  $\delta_2$  are the first order and second order expressions

$$\begin{split} \delta_{1} &= \frac{1}{z} \left\{ \delta p_{1}' - f \delta p_{1} - \frac{1}{2} z r \delta p_{2} - a r \delta p_{0}' \right\}, \\ \delta_{2} &= \frac{1}{z} \left\{ \frac{1}{2} a r \delta p_{2} \delta p_{0}' - \frac{a}{z} \delta p_{1}' \delta p_{0}' + \frac{f a}{z} \delta p_{1}' \delta p_{0}' - \frac{1}{2} \delta p_{1}' \delta p_{2} + \frac{1}{2} f \delta p_{1} \delta p_{2} \right. \\ &\left. - \delta p_{0}' \delta p_{1} + \frac{1}{2} z r \left( \delta p_{1} \right)^{2} + \frac{3}{8} z r \left( \delta p_{2} \right)^{2} + \left( 1 + 2a^{2} \right) \frac{r}{2z} \left( \delta p_{0}' \right)^{2} \right\} \quad \dots \dots (14). \end{split}$$

Taking mean values

mean  $\delta_1$  being zero since by (3), (4)

mean 
$$\delta p_v = S (\text{mean } \delta n_s y_s^v)/N = 0$$
,  
mean  $\delta p_v' = S (\text{mean } \delta n_s' y_s^v)/N = 0$ .

Mean  $\delta_2$  is to be evaluated by the formulae

mean 
$$\delta p_u \delta p_v = (p_{u+v} - p_u p_v)/N$$
  
mean  $\delta p_{u'} \delta p_{v'} = (p'_{u+v} - p_u' p_v')/N$   
mean  $\delta p_u \delta p_{v'} = (p'_{u+v} - p_u p_v')/N$ 

$$(16),$$

of which the first two are well known\* and the third may be proved thus:

$$N\delta p_u = S(\delta n_s y_s^u) = S(\delta n_s' y_s^u) + S(\delta n_s'' y_s^u),$$
  

$$N\delta p_v' = S(\delta n_s' y_s^v),$$

$$N^{2}\delta p_{u}\delta p_{v}' = S\{(\delta n_{s}')^{2}y_{s}^{u+v}\} + S\{\delta n_{s}'\delta n_{s}'y_{s}^{u}y_{s'}^{v}\} + S\{\delta n_{s}'\delta n_{s}''y_{s}^{v}y_{s'}^{u}\},$$

where in the third sum s' may or may not equal s.

But mean  $(\delta n_s')^2 = n_s' (1 - n_s'/N)$ , mean  $(\delta n_s' \delta n_{s'}) = -n_s' n_{s'}/N$ , mean  $(\delta n_s' \delta n_{s'}) = -n_s' n_{s'}/N$ ,

the last whether s = s' or not. Thus we find  $\dagger$ 

mean 
$$\delta p_u \delta p_v' = (p'_{u+v} - p_u' p_v' - p_u'' p_v') / N = (p'_{u+v} - p_u p_v') / N.$$

Evaluating mean  $\delta_2$  by these formulae we find,

$$\begin{split} \bar{r} &= r + \frac{1}{Nz} \left\{ \frac{1}{2} ar \left( p_2' - p_2 p_0' \right) - \frac{a}{z} \left( p_1' - p_1' p_0' \right) \right. \\ &+ \frac{fa}{z} \left( p_1' - p_1 p_0' \right) - \frac{1}{2} \left( p_3' - p_1' p_2 \right) + \frac{1}{2} f \left( p_3 - p_1 p_2 \right) \\ &- \left( p_1' - p_0' p_1 \right) + \frac{1}{2} zr \left( p_2 - p_1^2 \right) + \frac{3}{8} zr \left( p_4 - p_2^2 \right) + \left( 1 + 2a^2 \right) \frac{r}{2z} \left( p_0' - p_0'^2 \right) \right\} \dots (17), \end{split}$$

in which the undashed moments, being those of a normal curve with unit standard deviation, about its mean, have the values

$$p_1 = 0$$
,  $p_2 = 1$ ,  $p_3 = 0$ ,  $p_4 = 3$ ,

and the dashed moments beyond the first two,

$$p_0' = f, \quad p_1' = zr,$$

have values depending upon the nature of the frequency distribution of y and x.

Assuming x, y normally distributed  $\ddagger$ 

$$\begin{split} p_2' &= \int_a^\infty \int_{-\infty}^\infty y^2 \cdot \frac{1}{2\pi \sqrt{(1-r^2)}} e^{-\frac{1}{2(1-r^2)} \left\{ x^2 - 2rxy + y^2 \right\}} \, dx \, dy, \\ p_3' &= \int_a^\infty \int_{-\infty}^\infty y^3 \cdot \frac{1}{2\pi \sqrt{(1-r^2)}} e^{-\frac{1}{2(1-r^2)} \left\{ x^2 - 2rxy + y^2 \right\}} \, dx \, dy. \end{split}$$

<sup>\*</sup> See Biometrika, Vol. II. (1903), p. 275: "On the Probable Errors of Frequency Constants."

K. Pearson. The second follows in exactly the same manner as the first, since the constancy of the total frequency dealt with is only involved, in deducing the relations (i) and (ii) of p. 274, of that paper.

 $<sup>+</sup> p_u'' = S(n_s'' y_s^u)/N.$ 

 $<sup>\</sup>ddagger$  Since the moments appear in the term containing 1/N any errors in their calculation due to incorrect assumption of normality will not affect the present approximate formulae provided such errors are of the order 1/N.

Putting  $y = rx + \eta$  and integrating with respect to  $\eta$  for constant x,

$$p_{2}' = \int_{a}^{\infty} \left\{ (rx)^{2} + (1 - r^{2}) \right\} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^{2}} dx$$

$$= f + azr^{2}$$

$$p_{3}' = \int_{a}^{\infty} \left\{ (rx)^{3} + 3(rx)(1 - r^{2}) \right\} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^{2}} dx$$

$$= z(3 - r^{2} + a^{2}r^{2}) r$$
(19).

When these values are put in (17), and terms collected, the mean value of the bi-serial correlation coefficient in samples of N is found to be

$$\bar{r} = r \left\{ 1 + \frac{1}{N} \left[ \frac{1}{4} + \frac{1}{2} \frac{ff'}{z^2} - \left( 1 - \frac{fa}{z} \right) \left( 1 + \frac{f'a}{z} \right) + \frac{1}{2} r^2 \right] \right\} \qquad (20),$$

where f' = 1 - f = n''/N.

In the work of obtaining this approximation all powers and products of deviations above the second order have been neglected. The means of such terms in samples of N involve second and higher powers of  $1/N^*$  and the present result is correct to the first approximation.

Again squaring (13) and taking mean values and subtracting the square of (15) we find to the same approximation as before

$$\sigma_r^2 = \text{mean } (\delta r)^2 = \text{mean } \delta_1^2 \qquad (21).$$

The evaluation of mean  $\delta_1^2$  being carried out precisely in the same way as mean  $\delta_2$ , the result is the second moment of deviations of the bi-serial correlation coefficient in samples of N,

$$\sigma_{r^{2}} = \frac{1}{N} \left[ \frac{ff'}{z^{2}} - \left\{ \frac{3}{2} + \left( 1 - \frac{fa}{z} \right) \left( 1 + \frac{f'a}{z} \right) \right\} r^{2} + r^{4} \right] \qquad (22).$$

Writing the two results (20) and (22)

$$\bar{r} = r \left\{ 1 + \frac{1}{N} (\phi_a + \frac{1}{2} r^2) \right\} ,$$

$$\sigma_r^2 = \frac{1}{N} \left[ \chi_a^2 - \psi_a r^2 + r^4 \right] .....(23),$$

the values of  $\phi_a$ ,  $\chi_a^2 \uparrow$  and  $\psi_a$  for values of  $\frac{1}{2}(1-\alpha)$  [= the smaller of n'/N, n''/N] from 50 to 01 are to be found in table (24).

<sup>\*</sup> See Biometrika, Vol. ix. (1913), pp. 97-99.

 $<sup>+\</sup>chi_a$  for  $\frac{1}{3}(1+a)$  was tabled in *Biometrika*, Vol. ix. p. 27, and the table is reproduced in *Tables for Statisticians and Biometricians*, p. 35, Cambridge University Press.

$\frac{1}{2}(1-a)$	$\phi_a$	Xa22	Ψa	$\frac{1}{2}(1-a)$	Фа	$\chi_a^2$	ψa
•50	.0354	1.5708	2.5000	-20	0871	2.0414	2.8578
•49	.0353	1.5711	2.5003	•19	- '1001	2.0898	2.8951
•48	.0350	1.5722	2.5011	•18	- 1146	2.1437	2.9364
.47	.0346	1.5741	2.5024	.17	- ·1308	2.2035	2.9825
.46	.0339	1.5766	2.5043	•16	- 1490	2.2703	3.0341
•45	.0331	1.5799	2.5068	·15	- '1696	2.3453	3.0923
.44	.0321	1.5839	2.5098	•14	- ·1931	2.4303	3.1582
•43	.0309	1.5886	2.5134	·13	- '2201	2.5272	3.5332
•42	.0295	1.5943	2.5177	•12	- '2513	2.6389	3:3208
•41	.0279	1.6007	2:5225	•11	- '2880	2.7687	3.4224
•40	.0260	1.6079	2.5279	•10	− ·3317	2.9221	3.542
•39	.0240	1.6161	2.5341	·095	- '3568	3.0095	3.6113
.38	.0217	1.6251	2.5409	•090	- '3844	3.1057	3.687
.37	.0191	1.6351	2.5484	·085	- '4153	3.2119	3.771
•36	.0163	1.6461	2.5568	•080	- '4499	3.3299	3.8648
·35	.0132	1.6582	2.5659	.075	4887	3.4620	3.9696
•34	*0098	1.6714	2.5759	.070	- ⋅5324	3.6110	4.0879
·33	.0062	1.6858	2.5868	•065	5822	3.7806	4.222
•32	.0021	1.7015	2.5986	•060	<b>-</b> '6403	3.9748	4.377
•31	0053	1.7186	2.6115	·055	7083	4.2002	4.558
•30	0070	1.7371	2.6256	·050	- '7897	4.4652	4.772
29	0122	1.7573	2.6409	·045	- '8868	4.7829	5.028
•28	0179	1.7791	2.6575	•040	-1.0053	5.1715	5:341
.27	0241	1.8028	2.6755	·035	-1.1577	5.6568	5.736:
.26	<b>-</b> .0308	1.8286	2.6952	·030	-1:3556	6.2859	6.248
·25	0382	1.8567	2.7166	·025	-1.6308	7.1347	6.948
.24	0462	1.8874	2.7399	·020	-2.0272	8.3600	7.957
•23	0550	1.9208	2.7654	·015	-2.5263	10.3024	9.427
.22	- 0647	1.9574	2.7933	·010	-3.8889	13.9393	12.608
.21	0753	1.9974	2.8240			1	

..... (24).

The bi-serial value of the correlation coefficient has the standard deviation

$$\sigma_r = \sqrt{(\chi_a^2 - \psi_a r^2 + r^4)/\sqrt{N}},$$

whilst that of the product moment value is

$$\sigma_r = (1 - r^2)/\sqrt{N}.$$

In table (25) a comparison of the values of the numerator is made for five values of r, for divisions at 0,  $\cdot 5, \dots 2 \cdot 5$  times the standard deviation from the mean of the ungraded character.

	Values	Values of $\sqrt{(\chi_{\alpha}^2 - \psi_{\alpha} r^2 + r^4)}$ for $\frac{1}{2} (1 - \alpha) =$					:
r	$(1-r^2)$	•500	-309	•159	.067	.023	•006
*00 *25 *50 *75 1:00	1:00 :9375 :750 :4375	1·25 1·19 1·00 ·69 ·27	1:31 1:25 1:06 :75	1:51 1:45 1:26 :94 :49	1·93 1·86 1·65 1·30 ·74	2·76 2·68 2·42 1·95 1·13	4·5 4·3 4·0 3·2 1·8

..... (25).

Thus the effect of grouping and applying the bi-serial value of the correlation coefficient is to add  $25\,^\circ/_\circ$  to the probable error in the most accordant case where r is zero and the division equal, whilst if r is as large as '5 and one group as small as  $10\,^\circ/_\circ$  of the whole the probable error is nearly doubled. For higher values of r the errors of sampling, in the case of the product moment formula, grow smaller and ultimately vanish when r=1; but the bi-serial values are not invariable in samples drawn from a perfectly correlated population but possess a variability as high as  $27/\sqrt{N}$  in the most favourable case when the grouping is equal.

If the standard deviation be calculated from the approximate formula,

$$\sigma_r = (\sqrt{ff'}/z - r^2)/\sqrt{N} \quad ... \quad (26),$$

which may be written\*

$$\sigma_r = (\chi_a - r^2) / \sqrt{N} \qquad (27),$$

the error of computation will not be great for values of f and r commonly met with as the following table compared with the last will show:

		Value	es of $\chi_{\alpha} - r$	2 for $\frac{1}{2}(1 -$	a) =	
r	•500	*309	•159	.067	.023	•006
·00 ·25	1·25 1·19	1·31 1·25	1·51 1·45	1·93 1·86	2·76 2·70	4·5 4·4
*50 *75 1:00	1.00 .69 .25	1.06 .75 .31	1·26 ·95 ·51	1.68 1.36 .93	2·51 2·20 1·76	4·2 3·9 3·5
1 00	20	or .	91	95	1.40	9.9

The difference between the two expressions only reaches  $5^{\circ}/_{\circ}$  when the smaller group is less than  $7^{\circ}/_{\circ}$  of the whole.

It will not be necessary, excepting in small samples, to apply a correction to the bi-serial formula for r in virtue of the mean of samples differing from the population value. The correction is less than 1/Nth part of the value calculated unless one of the alternative classes is as small as  $4^{\circ}/_{\circ}$  of the whole.

I have to thank fellow members of the Staff for assistance in calculating the tables.

<sup>\*</sup> For a table of  $\chi_a$  see Tables for Statisticians and Biometricians, p. 37.

## ON THE PARTIAL CORRELATION RATIO.

#### PART I. THEORETICAL.

## By L. ISSERLIS, B.A.

§ 1. The theory of non-linear regression in the case of two correlated variables is due to Prof. Karl Pearson\*. He shows that regression ceases to be linear when the correlation ratio  $\eta$  differs sensibly from the correlation coefficient r and establishes criteria for parabolic, cubic and higher forms of regression.

The present paper deals with the regression surface of three correlated variables x, y, z, where, though the regression of z on x, y cannot be adequately represented by an equation of type

$$\frac{\overline{z}_{xy} - \overline{z}}{\sigma_z} = \gamma_3 \frac{x - \overline{x}}{\sigma_x} + \gamma_3' \frac{y - \overline{y}}{\sigma_y} \qquad \dots (1),$$

the regression of z on x for a constant y and of z on y for a constant x is linear. A large proportion of the non-linear cases that occur in practice fall into this class. It will be remembered that  $\bar{z}_{xy}$  in (1) denoting the mean of the array of z's for a given x and y the coefficients  $\gamma_3$ ,  $\gamma_3$ ' are partial regression coefficients and it will appear that just as it is necessary to introduce the correlation ratio  $\eta$  for an adequate description of non-linear regression of two variables, there must be introduced multiple or partial  $\eta$ 's for the description of such regression in the case of more than two variables.

We recall the definition and principal properties of  $x\eta_y$ —the correlation ratio of y on x,  $\sigma_{ay}$  being the square root mean weighted square standard deviations of the arrays of y:

$$(1 - \eta^{2}) \sigma_{y}^{2} = \sigma_{ay}^{2} = \frac{S(n_{x}\sigma_{n_{x}}^{2})}{N} = \frac{SS\{n_{xy}(y - \overline{y}_{x})^{2}\}}{N}$$
(2),  

$$\eta^{2} = \frac{\sigma_{m_{y}}^{2}}{\sigma_{y}^{2}} = \frac{S\{n_{x}(\overline{y}_{x} - \overline{y})^{2}\}}{N\sigma_{y}^{2}}$$
(3),  

$$N(\eta^{2} - r^{2}) \sigma_{y}^{2} = S\{n_{x}(y_{n_{x}} - Y)^{2}\}$$
(4).

and

\* Drapers' Company Research Memoirs. Mathematical Contributions to the Theory of Evolution. XIV. "On the General Theory of Skew Correlation and Non-linear Regression." 1905.

Here we are dealing with N pairs of two characters A and B.  $n_x$  of these have the character x of A.  $\overline{y}_x$  is the mean of this x-array of B's.  $\sigma_{n_x}$  is the standard deviation of this array,  $\sigma_{m_y}$  is the weighted standard deviation of the means of the arrays and Y is the value of y given by the regression straight line, i.e.

$$Y = \overline{y} + r \frac{\sigma_y}{\sigma_x} (x - \overline{x}) \tag{5}.$$

This is the "best fitting" straight line (in the Gaussian sense) to the means of the arrays, and is the regression line when the regression is linear.

§ 2. Consider now three correlated characters A, B, C. If N combinations of A, B, C are taken, we may denote by  $n_x$  the number of these which have the character A = x and by  $n_{xy}$  the number in which A has the value x and B has the value y. Let  $\bar{x}$ ,  $\bar{y}$ ,  $\bar{z}$  be the mean values of the total population, and let  $\bar{z}_{xy}$ be the mean of z for a given x and y. The frequency of A = x, B = y, C = z

We define the correlation ratio of z on x and y, which may be denoted by  $_{xy}H_z$ , or if no confusion is likely to arise by  $H_z$ , by the equation

$$\sigma_{z}^{2} \left[ 1 - {}_{xy} H_{z}^{2} \right] = \frac{SSS \left\{ n_{xyz} (z - \overline{z}_{xy})^{2} \right\}}{N} \qquad (6).$$

The triple sum in the definition can be written

$$SSS \{n_{xyz}(z - \bar{z} + \bar{z} - \bar{z}_{xy})^{2}\}$$

$$= SS \{n_{xy}(\bar{z} - \bar{z}_{xy})^{2}\} + 2SS \{(\bar{z} - \bar{z}_{xy})\} \times S \{n_{xyz}(z - \bar{z})\} + SSS \{n_{xyz}(z - \bar{z})^{2}\}$$

$$= SS \{n_{xy}(\bar{z} - \bar{z}_{xy})^{2}\} - 2SS \{n_{xy}(\bar{z} - \bar{z}_{xy})^{2}\} + N\sigma_{z}^{2}.$$
Hence
$$xyH_{z}^{2} = \frac{SS \{n_{xy}(\bar{z} - \bar{z}_{xy})^{2}\}}{N\sigma^{2}}$$
(7)

Hence

This is a generalisation of the property of  $_{x}\eta_{y}$  given by (3).

Further, the "best fitting" plane to the means  $\bar{z}_{xy}$  is given by

$$\frac{z-\bar{z}}{\sigma_z} = \gamma_3 \frac{x-\bar{x}}{\sigma_x} + \gamma_3 \frac{y-y}{\sigma_y}$$

$$\gamma_3 = \frac{r_{xz} - r_{yz}r_{xy}}{1 - r_{xy}^2}$$
(9),

where

$$\gamma_{3}' = \frac{r_{yz} - r_{xz}r_{xy}}{1 - r_{xy}^{2}} \dots (10).$$

Let  $_{xy}R_z$  denote as usual the maximum correlation of z with any linear function of x and y, then

$$x_{y}R_{z}^{2} = \gamma_{3}r_{zx} + \gamma_{3}'r_{zy}$$

$$= \frac{r^{2}yz + r^{2}zx - 2r_{yz}r_{xz}r_{xy}}{1 - r^{2}zy}$$
(12).

Subtract (11) from (7) after replacing  $r_{zx}$  and  $r_{zy}$  by the appropriate sums, and we obtain

$$\begin{split} &\left[x_{y}H_{z^{2}}-x_{y}R_{z^{2}}\right]N\sigma_{z}^{2} \\ &=SS\left[n_{xy}(\overline{z}-\overline{z}_{xy})^{2}-S\left\{n_{xyz}\frac{\sigma_{z}}{\sigma_{x}}(z-\overline{z})\left(x-\overline{x}\right)\gamma_{3}\right\}-S\left\{n_{xyz}\frac{\sigma_{z}}{\sigma_{y}}(z-\overline{z})\left(y-\overline{y}\right)\gamma_{3}'\right\}\right] \\ &=SS\left[n_{xy}(\overline{z}-\overline{z}_{xy})^{2}-n_{xy}\frac{\sigma_{z}}{\sigma_{x}}(\overline{z}_{xy}-\overline{z})\left(x-\overline{x}\right)\gamma_{3}-n_{xy}\frac{\sigma_{z}}{\sigma_{y}}(\overline{z}_{xy}-\overline{z})\left(y-\overline{y}\right)\gamma_{3}'\right]. \end{split}$$

Using (8) this can be written

$$[x_y H_z^2 - x_y R_z^2] N\sigma_z^2 = SS \{ n_{xy} (\bar{z}_{xy} - \bar{z}) (\bar{z}_{xy} - \bar{z}) \}$$

$$= SS \{ n_{xy} (\bar{z}_{xy} - Z)^2 \} + SS \{ n_{xy} (Z - \bar{z}) (\bar{z}_{xy} - Z) \} \dots (13).$$

But 
$$SS\{n_{xy}(Z-\bar{z})(\bar{z}_{xy}-Z)\}$$
  

$$=SS\{n_{xy}\left(\gamma_3\frac{x-\bar{x}}{\sigma_x}\sigma_z+\gamma_3'\frac{y-\bar{y}}{\sigma_y}\sigma_z\right)\left(\bar{z}_{xy}-\bar{z}-\gamma_3\frac{x-\bar{x}}{\sigma_x}\sigma_z-\gamma_3'\frac{y-\bar{y}}{\sigma_y}\sigma_z\right)\}$$

$$=N\sigma_z(\gamma_3\sigma_zr_{zx}-\gamma_3^2\sigma_z-\gamma_3\gamma_3'r_{xy}\sigma_z+\gamma_3'\sigma_zr_{yz}-\gamma_3\gamma_3'r_{xy}\sigma_z-\gamma_3'^2\sigma_z)$$

$$=N\sigma_z^2\{\gamma_3(r_{zx}-\gamma_3-\gamma_3'r_{xy})+\gamma_3'(r_{yz}-\gamma_3'-\gamma_3r_{xy})\}$$
 .....(14).

Using the values of  $\gamma_3$  and  $\gamma_3$  given by (9) and (10) we see immediately that

$$r_{zx} - \gamma_3 - \gamma_3' r_{xy} = r_{yz} - \gamma_3' - \gamma_3 r_{xy} \equiv 0.$$

Hence (13) becomes

$$(x_y H_z^2 - x_y R_z^2) N\sigma_z^2 = SS \{n_{xy} (\bar{z}_{xy} - Z)^2\} \dots (15).$$

This is the generalisation of (4). We deduce that  $x_yH_z = x_yR_z$  if and only if the regression is strictly linear, that otherwise  $x_yH_z^2 > x_yR_z^2$  and by (6) that  $x_yH_z^2 < 1$ .

§ 3. These properties and definitions can be extended to the case of m variables  $x_1, x_2, \ldots x_m$ . We now use  $\sum_{n=1}^{\infty} \overline{x_n}$  for the mean of  $x_1$  when  $x_2, x_3, \ldots x_m$  are given and denote by  $\sum_{n=1}^{\infty} x_n = x_n$  as summation extending to the variables  $x_1, x_2, \ldots x_m$ .

If we define the correlation ratio of  $x_1$  on  $x_2$ ,  $x_3$ , ...  $x_m$  by the equation

We can deduce in the same way as in § 2, the relation

$$N\sigma_{1^{2}_{2,3} \ m}H_{1^{2}} = S_{2...m}\{(\bar{x}_{1} - {}_{2,3...m}\bar{x}_{1})^{2} n_{2...m}\} \dots (17).$$

In order to generalise (15) we recall that the "best fitting" linear function of the variables  $x_2, x_3, \ldots x_m$  to the mean  $x_1, x_2, \ldots, x_m$  is

where  $b_{1t} = \frac{R_{1t}}{R_{11}}$  and  $R_{pq}$  is the minor with its proper sign of the element in the pth row and qth column of the determinant

while the maximum correlation between any linear function of  $x_2, x_3, \dots x_m$  and  $x_1$  is  $x_2, x_3, \dots x_m$  where

$$- {}_{2,3,\dots m}R_{1}{}^{2} = \frac{R - R_{11}}{R_{11}} = b_{12}r_{12} + b_{13}r_{13}\dots + b_{1m}r_{1m} \qquad (20),$$

$$= b_{12}\frac{S\left\{n_{12}\left(x_{1} - \overline{x}_{1}\right)\left(x_{2} - \overline{x}_{2}\right)\right\}}{N\sigma_{1}\sigma_{2}} + b_{13}\frac{S\left\{n_{13}\left(x_{1} - \overline{x}_{1}\right)\left(x_{3} - \overline{x}_{3}\right)\right\}}{N\sigma_{1}\sigma_{3}}$$

$$+ \dots + b_{1m}\frac{S\left\{n_{1m}\left(x_{1} - \overline{x}_{1}\right)\left(x_{m} - \overline{x}_{m}\right)\right\}}{N\sigma_{1}\sigma_{m}} \qquad (21).$$

Subtract (21) from (17), noting that  $n_{12} = S_{3...m} \{n_{12...m}\}$ , etc., we obtain\*

$$(2,3,...mH_1^2 - 2,3,...mR_1^2) N\sigma_1^2$$

$$= S \left\{ n_{2...m} (\overline{x}_1 - 2...m\overline{x}_1)^2 \right\} + S \left\{ n_{12} \frac{\sigma_1}{\sigma_2} b_{12} (x_1 - \overline{x}_1) (x_2 - \overline{x}_2) \right\}$$

$$+ ... + S \left\{ n_{1m} \frac{\sigma_1}{\sigma_m} b_{1m} (x_1 - \overline{x}_1) (x_m - \overline{x}_m) \right\}$$

$$= S \left\{ n_{2...m} (\overline{x}_1 - 2...m\overline{x}_1)^2 \right\} + S \left\{ n_2 \frac{\sigma_1}{\sigma_2} b_{12} (x_2 - \overline{x}_2) (2...m\overline{x}_1 - \overline{x}_1) \right\} - ...$$

$$+ S \left\{ n_m \frac{\sigma_1}{\sigma_m} b_{1m} (x_m - \overline{x}_m) (2...m\overline{x}_1 - \overline{x}_1) \right\}$$

$$= S \left[ n_{2...m} (\overline{x}_1 - 2...m\overline{x}_1)^2 + n_{2...m} \frac{\sigma_1}{\sigma_2} b_{12} (x_2 - \overline{x}_2) (2...m\overline{x}_1 - \overline{x}_1) - ... \right]$$

$$= S \left[ n_{2...m} (2...m\overline{x}_1 - \overline{x}_1) \left\{ 2...m\overline{x}_1 - \overline{x}_1 + b_{12} \frac{\sigma_1}{\sigma_2} (x_2 - \overline{x}_2) - ... + b_{1m} \frac{\sigma_1}{\sigma_m} (x_m - \overline{x}_m) \right\} \right] ... (22),$$

using (18) this equation becomes

$$({}_{2,3,\dots m}H_1{}^2 - {}_{2,3,\dots m}R_1{}^2)N\sigma_1{}^2 = \underset{2\dots m}{S} \{n_{2\dots m}({}_{2\dots m}\overline{x}_1 - \bar{x}_1)({}_{2\dots m}\overline{x}_1 - X_1)\}$$

$$= \underset{2\dots m}{S} \{n_{2\dots m}({}_{2\dots m}\overline{x}_1 - X_1)^2\} + \underset{2\dots m}{S} \{n_{2\dots m}(X_1 - \bar{x}_1)({}_{2\dots m}\overline{x}_1 - X_1)\}$$

$$\dots \dots (23).$$

<sup>\*</sup> By an extension of the notation described at the beginning of this section  $S_{3...m}$  denotes a summation with regard to the variables  $x_3, x_4, ... x_m$ ;  $n_{1,2,...m}$  is the frequency of a particular combination of the characters  $x_1, x_2, ... x_m$  while  $n_{12}$  is the frequency of the combination  $x_1, x_2$ .

But 
$$S_{2...m}\{n_{2...m}(X_1 - \overline{x}_1)(2_{2..m}\overline{x}_1 - X_1)\}$$
  
=  $S_{2...m}\{n_{2...m}(-b_{12}\frac{x_2 - \overline{x}_2}{\sigma_2}\sigma_1 - b_{13}\frac{x_3 - \overline{x}_3}{\sigma_3}\sigma_1 - ...)(2_{2...m}\overline{x}_1 - \overline{x}_1 + b_{12}\frac{x_2 - \overline{x}_2}{\sigma_2}\sigma_1 + ...)\}$  (24), and  $N\sigma_1\sigma_2r_{12} = S_{1...m}\{n_{1...m}(x_1 - \overline{x}_1)(x_2 - \overline{x}_2)$   
=  $S_{2...m}\{n_{2...m}(x_2 - \overline{x}_2)(2_{2...m}\overline{x}_1 - \overline{x}_1)$ 

with similar values for  $r_{13}$ ,  $r_{23}$ , etc.

... the right hand side of (24)

$$= -b_{12}\sigma_{1}^{2}r_{12} - b_{12}^{2}\sigma_{1}^{2} - b_{13}b_{12}\sigma_{1}^{2}r_{23} \dots$$

$$-\sigma_{1}^{2}b_{13}r_{13} - b_{13}b_{12}\sigma_{1}^{2}r_{23} - b_{13}^{2}\sigma_{1}^{2} - b_{13}b_{14}\sigma_{1}^{2} \dots$$

$$- \dots$$

$$= \sigma_{1}^{2}b_{12}(-r_{12} - b_{12} - b_{13}r_{23} - b_{14}r_{24} - \dots - b_{1m}r_{2m})$$

$$+ \sigma_{1}^{2}b_{13}(-r_{13} - b_{13} - b_{14}r_{34} - \dots)$$

$$+ \dots$$

$$(25)$$

Each line in (25) is identically zero from the definition of the b's and the properties of the determinant in (19).

Hence 
$${}_{2...m}H_1{}^2 - {}_{2...m}R_1{}^2 = \frac{S\{n_{2...m}({}_{2...m}\overline{x}_1 - X_1)^2\}}{N\sigma_1{}^2} \dots (26),$$

so that the fundamental properties proved by Professor Pearson in connection with the correlation ratio  $\eta$ , hold for the generalised H defined in this section. In particular equation (26) shows that a necessary and sufficient condition for linear regression in multiple correlation of m variables is that

$$_{2,3,\dots} {}_{m}H_{1}^{2} = _{2,3,\dots} {}_{m}R_{1}^{2}.$$

For in this case the mean value of any array of  $x_1$  will lie on the "best fitting" m-dimensional plane.

§ 4. The regression surface of z on xy being assumed of any particular type the constants in the equation may be determined (i) by the method of least squares, i.e. by making the sum of the squares of the deviations  $\bar{z}_{xy} - \phi(xy)$  a minimum,  $z = \phi(x, y)$  being the regression surface, or (ii) by giving such values to the constants that the correlation between z and  $\phi(x, y)$  shall be a maximum. When  $\phi(x, y)$  is of the second degree the two methods lead to identical equations for the determination of the coefficients.

The same equations are also obtained if the surface be "fitted" to the means by the method of moments. There is, however, a distinction to be observed. The equation  $z = \phi(x, y)$  when the regression surface is of specified degree contains a definite number of constants and the first two methods will give exactly as many independent equations as there are constants to be determined. The method of moments will give as many equations as we please if sufficiently high moments

are used, including of course the equations given by the "least squares" method or maximum correlation method. Even without introducing high moments, when there are three variable characters new equations may be obtained by the method of moments, by combinations of characters which do not arise in the other methods. The method of moments is most convenient for our purpose, but we shall only employ those equations which can also be justified by (say) the method of least squares.

For convenience let the origin be taken at the mean of the three characters so that  $\bar{x} = \bar{y} = \bar{z} = 0$ , let  $q_{x^s y^t z^u}$  denote

$$\frac{SSS\left\{n_{xyz}x^{s}y^{t}z^{u}\right\}}{N\sigma_{x}^{s}\sigma_{y}^{t}\sigma_{z}^{u}} = \frac{p_{s,t,u}}{\sigma_{x}^{s}\sigma_{y}^{t}\sigma_{z}^{u}} \qquad (27).$$

With this notation  $r_{xy}$  and  $q_{x^1y^1z^0}$  are identical; when z does not appear in the product, it is sufficient to write  $q_{x^8y^t}$ .

The most reasonable next approximation to make when a linear function  $\phi(x, y)$  does not adequately represent the statistics is  $\phi(x, y) = a$  quadratic function of x, y.

Let 
$$\frac{z}{\sigma_z} = d + \frac{ax}{\sigma_x} + \frac{by}{\sigma_y} + \frac{cxy}{\sigma_x \sigma_y} + \frac{ex^2}{\sigma_x^2} + \frac{fy^2}{\sigma_y^2} \dots (28).$$

Multiply (28) by  $n_{xyz}$ , sum for all values of x, y, z and divide by N

$$0 = d + cr_{xy} + e + f \dots (29)$$

Multiply (28) in turn by  $\frac{n_{xyz}}{N}$  times  $\frac{x}{\sigma_x}$ ,  $\frac{y}{\sigma_y}$ ,  $\frac{xy}{\sigma_x\sigma_y}$ ,  $\frac{x^2}{\sigma_x^2}$ ,  $\frac{y^2}{\sigma_y^2}$  and sum as before, and we obtain

$$r_{xy} = a + br_{xy} + cq_{x^3y} + eq_{x^3} + fq_{xy^2}$$

$$r_{yz} = b + ar_{xy} + cq_{xy^2} + eq_{x^2y} + fq_{y^3}$$

$$q_{xyz} = dr_{xy} + aq_{x^2y} + bq_{xy^2} + cq_{x^2y} + eq_{x^3y} + fq_{xy^3}$$

$$q_{x^2z} = d + aq_{x^3} + bq_{x^2y} + cq_{x^3y} + eq_{x^4} + fq_{x^2y^2}$$

$$q_{y^2z} = d + aq_{xy^2} + bq_{y^3} + cq_{xy^3} + eq_{x^2y} + fq_{y^4}$$

$$(34).$$

Actual numerical fitting shows that in many cases e and f are small compared with  $c^*$ . This is the case when the regression of z on x for a constant y and of z on y for a constant x is linear. We shall therefore confine ourselves in the present preliminary paper to the case where we may write

$$\frac{z}{\sigma_z} = d + \frac{ax}{\sigma_x} + \frac{by}{\sigma_y} + \frac{cxy}{\sigma_x \sigma_y}$$
 (35).

Here for constant x or y the regression of z on y or of z on x is linear.

\* Cf. Census of Scotland, 1911, Vol. III. p. XLVII. where Mr G. Rae obtains by moments the regression of fertility on age of husband and wife. Let W= age of wife, H= age of husband, C= number of children in completed marriages. He finds

 $C_{WH} = 20 \cdot 149493 - 0 \cdot 555812W - 0 \cdot 173804H - 0 \cdot 002846W^2 - 0 \cdot 003494H^2 + 0 \cdot 012675WH.$  See also the paper by E. M. Elderton in the current part of this Journal, pp. 291—295.

Equations (29) to (32) become, when the regression surface is given by (35),

$$0 = d + cr_{xy}$$
(36),  

$$r_{xy} = a + br_{xy} + cq_{x^2y}$$
(37),  

$$r_{yz} = b + ar_{xy} + cq_{xy}$$
(38),  

$$q_{xyz} = dr_{xy} + aq_{x^2y} + bq_{xy^2} + cq_{x^2y^2}$$
(39),  

$$= -cr^2_{xy} + aq_{x^2y} + bq_{xy^2} + cq_{x^2y^2}$$
by (36).

Solving these equations we obtain

we have already denoted the partial regression coefficients by  $\gamma_3$  and  $\gamma_3$  so that

$$\gamma_3 = \frac{r_{xz} - r_{yz}r_{xy}}{1 - r_{xy}^2} \text{ and } \gamma_3' = \frac{r_{yz} - r_{xz}r_{xy}}{1 - r_{xy}^2} \dots (9) \text{ and } (10).$$

In addition let

$$\frac{r_{xy}q_{xy^2} - q_{x^2y}}{1 - r_{xy}^2} = \theta \dots (41),$$

and

$$\frac{r_{xy}q_{x^{2y}}-q_{xy^{2}}}{1-r^{2}_{xy}}=\phi \qquad (42).$$

After some reductions the determinants in (40) yield

$$a = \gamma_3 + c\theta \qquad (43),$$

$$b = \gamma_3' + c\phi \qquad (44),$$

$$c = \frac{\theta r_{xz} + \phi r_{yz} + q_{xyz}}{\theta q_{x^2y} + \phi q_{xy^2} + q_{x^2y} - r_{xy}^2}$$
 (45),

also

$$d = -c\gamma_{xy} \dots (36).$$

Note that

$$\gamma_3 q_{x^2y} + \gamma_3' q_{xy} \equiv -(\theta r_{zx} + \phi r_{zy}) \dots (46),$$

and

$$\gamma_3 r_{zx} + \gamma_3' r_{zy} = {}_{xy} R_{x^2}$$
 (cf. eqn. 11).

§ 5. By definition

$$(1 - xyH_z^2) = \frac{S\{n_{xyz}(z - \bar{z}_{xy})^2\}}{N\sigma_z^2},$$

... using (35)

$$(1 - x_y H_z^2) = S \left\{ \frac{n_{xyz}}{N} \left( \frac{z}{\sigma_z} - d - \frac{ax}{\sigma_x} - \frac{by}{\sigma_y} - \frac{cxy}{\sigma_x \sigma_y} \right)^2 \right\}$$

$$= 1 - 2S \left\{ \frac{z}{\sigma_z} \left( d + \frac{ax}{\sigma_x} + \frac{by}{\sigma_y} + \frac{cxy}{\sigma_x \sigma_y} \right) \frac{n_{xyz}}{N} \right\}$$

$$+ d^2 + a^2 + b^2 + c^2 q_{x^2y^2} + 2dc r_{xy} + 2ab r_{xy} + 2ac q_{x^2y} + 2bc q_{xy^2},$$

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The first four terms vanish by eqns. (36)...(39),

$$\therefore x_y H_z^2 = ar_{zx} + br_{zy} + cq_{xyz}$$
 .....(49).

If we now insert the values of a, b, c from (43)...(45) in (49)

$$x_{y}H_{z}^{2} = (\gamma_{3} + c\theta) r_{zx} + (\gamma_{3}' + c\phi) r_{zy} + cq_{xyz}$$

$$= \gamma_{3}r_{zx} + \gamma_{3}'r_{yz} + c(\theta r_{zx} + \phi r_{yz} + q_{xyz})$$

$$= x_{y}R_{z}^{2} + \frac{(\theta r_{zx} + \phi r_{yz} + q_{xyz})^{2}}{q_{x^{2}y}\theta + q_{xy^{2}}\phi + q_{x^{2}y^{2}} - r^{2}x_{y}},$$

$$x_{y}H_{z}^{2} - x_{y}R_{z}^{2} = \frac{\{q_{xyz}(1 - r^{2}x_{y}) - q_{xy}(r_{zx}r_{xy} - r_{yz}) - q_{x^{2}y}(r_{yz}r_{xy} - r_{zz})\}^{2}}{(q_{x^{2}y^{2}} - r^{2}x_{y}) - \{\frac{q^{2}xy^{2} + q^{2}x^{2}y - 2q_{x^{2}y}q_{xy^{2}}r_{xy}}{1 - r^{2}x_{y}}\} (1 - r^{2}x_{y})}...(50).$$

or

It follows from (50) and (15) that

$$q_{x^2y^2} - r_{xy}^2 > \frac{q_{xy^2}^2 + q_{x^2y}^2 - 2q_{x^2y}q_{xy^2}r_{xy}}{1 - r_{xy}^2}$$
 (51).

If we eliminate  $q_{xyz}$  (which is a triple moment troublesome to calculate) between equations (45) and (49) we have

$$xyH_{z}^{2} = ar_{zx} + br_{yz} + cq_{xyz}$$

$$= ar_{zx} + br_{yz} + c^{2}(q_{x^{2}y^{2}} - r^{2}_{xy}) + acq_{x^{2}y} + bcq_{xy^{2}}$$

$$= r_{zx}(\gamma_{3} + c\theta) + r_{zy}(\gamma_{3}' + c\phi) + c^{2}(q_{x^{2}y^{2}} - r^{2}_{xy})$$

$$+ (\gamma_{3}c + c^{2}\theta) q_{x^{2}y} + (\gamma_{3}'c + c^{2}\phi) q_{xy^{2}}$$

$$= c^{2}[q_{x^{2}y^{2}} - r^{2}_{xy} + \theta q_{x^{2}y} + \phi q_{xy^{2}}] + c[\theta r_{zx} + \phi r_{zy} + \gamma_{3}q_{x^{2}y} + \gamma_{3}'q_{xy^{2}}]$$

$$+ \gamma_{3}r_{zx} + \gamma_{3}'r_{zy}$$

$$= x_{y}R_{z^{2}} + c^{2}[q_{x^{2}y^{2}} - r^{2}_{xy} + \theta q_{x^{2}y} + \phi q_{xy^{2}}] \text{ by (46) and (11),}$$

$$\therefore x_{y}H_{z^{2}} - x_{y}R_{z^{2}} = c^{2}\left[q_{x^{2}y^{2}} - r^{2}_{xy} - \frac{q^{2}x^{2}y + q^{2}xy^{2} - 2q_{xy^{2}}q_{x^{2}y}r_{xy}}{1 - r^{2}_{xy}}\right].$$

$$e$$

$$c^{2} = \frac{x_{y}H_{z^{2}} - x_{y}R_{z^{2}}}{q_{x^{2}y^{2}} - r^{2}_{xy} - \frac{q^{2}x^{2}y + q^{2}xy^{2} - 2q_{xy^{2}}q_{x^{2}y}r_{xy}}{1 - r^{2}_{xy}}}$$

$$(52).$$

Hence

This value of  $c^2$  is positive by (51).

Equation (52) shows that  $x_y H_z^2 = x_y R_z^2$  is a necessary condition for linear regression, which we have already proved in equation (26).

The regression surface of z on x, y is, with the values we have now obtained for the constants

$$\frac{Z - \overline{z}}{\sigma_{z}} = \frac{r_{xz} - r_{yz}r_{xy}}{1 - r_{xy}^{2}} \frac{x - \overline{x}}{\sigma_{x}} + \frac{r_{yz} - r_{xz}r_{xy}}{1 - r_{xy}^{2}} \frac{y - \overline{y}}{\sigma_{y}} + \frac{\sqrt{x_{y}H_{z}^{2} - x_{y}R_{z}^{2}}}{\sqrt{q_{x^{2}y^{2}} - r_{xy}^{2} - \frac{q^{2}xy^{2} + q^{2}x^{2}y - 2q_{x^{2}y}q_{xy^{2}}r_{xy}}{1 - r_{xy}^{2}}} \left\{ \frac{r_{xy}q_{xy^{2}} - q_{x^{2}y}}{1 - r_{xy}^{2}} \frac{x - \overline{x}}{\sigma_{x}} + \frac{r_{xy}q_{x^{2}y} - q_{xy^{2}}y - \overline{y}}{1 - r_{xy}^{2}} \frac{y - \overline{y}}{\sigma_{y}} + \frac{(x - \overline{x})(y - \overline{y})}{\sigma_{x}\sigma_{y}} - r_{xy} \right\} \dots (53).$$

The terms in the first line give the ordinary regression plane. In most cases the regression does not differ widely from linearity so that  $xyHz^2 - xyRz^2$  is small.

§ 6. We must now get some idea of the relative magnitudes of  $q_{xy^2}$ ,  $q_{x^2y}$ ,  $q_{x^2y^2}$  and moments of lower order.

First with regard to  $q_{x^2y}$  which is equal to  $\frac{\vec{p}_{21}}{\sigma_x^2\sigma_y}$ ,

$$q_{x^2y} = \frac{S(n_{xy}x^2y)}{N\sigma_x^2\sigma_y} = \frac{S(n_x\overline{y}_xx^2)}{N\sigma_x^2\sigma_y}$$
 .....(54).

If the regression of y on x be linear

$$q_{x^2y} = S \frac{\left(n_x \frac{\sigma_y}{\sigma_x} x^2 r_{xy}\right)}{N \sigma_x^2 \sigma_y} = r_{xy} \sqrt{\beta_1},$$

so that  $q_{x^2y}$  is zero if the regression is linear and the frequency of x symmetrical. In fact  $q_{x^3y} - r_{xy}\sqrt{\beta_1} = 0$  is the same as Pearson's criterion for linear regression given by  $\bar{\epsilon} = 0$  (Skew Correlation and Non-linear Regression, p. 30, Eqn. (lxix)).

We may obtain a good approximation for  $q_{x^2y}$  by considering the regression of y on x to be parabolic. This is a natural assumption to make if the regression surfaces of x on z, y and y on z, x be also of the hyperboloid type we are discussing for the regression of z on x, y.

For with origin at mean we may write

$$\overline{x_{yz}} = e + \frac{fy}{\sigma_y} + \frac{gz}{\sigma_z} + \frac{hyz}{\sigma_y\sigma_z}.$$

Hence keeping y constant and summing for the z's

$$\frac{\dot{x_y}}{\sigma_x} = e + \frac{fy}{\sigma_y} + \frac{gz_y}{\sigma_z} + \frac{hy\bar{z}_y}{\sigma_y\sigma_z}.$$

$$\frac{\overline{z}_y}{\sigma_z} = r_{yz} \frac{y}{\sigma_y} \pm \frac{\sqrt{y} \overline{\eta_z^2 - r_{yz}^2}}{\sqrt{\beta_2^{\prime\prime} - \beta_1^{\prime\prime} - 1}} \left\{ \frac{y^2}{\sigma_{y^2}} - \sqrt{\beta_1^{\prime\prime}} \frac{y}{\sigma_y} - 1 \right\} *.$$

\* See Pearson: l.c. Eqn. (lxv) (where  $Y_{px}$  is a misprint for  $X_p$ ), and  $\beta_2''$ ,  $\beta_1''$  refer to the distribution of z.

 $\therefore \frac{\ddot{x}_y}{\sigma_x}$  is a quadratic expression in y if we remember that h being of order  $\sqrt{y_z H_x^2 - y_z R_x^2}$  is of the same order as  $\sqrt{y_z \eta_z^2 - r_{yz}^2}$ .

But the relation  $\phi_2(x\eta_y^2 - r^2xy) - \bar{\epsilon} = 0$  is satisfied when the regression of y on x is parabolic  $\dagger$ .

The use of these approximations will save the direct calculation of  $q_{x^2y}$  and  $q_{xy^2}$  provided we can determine the signs to be attached to  $\sqrt{x\eta_y^2 - r_{xy}^2}$  and  $\sqrt{y\eta_x^2 - r_{xy}^2}$ . This is often easily done by inspection of the regression curve whose equation is

$$\frac{\overline{y}_x}{\sigma_y} = r \frac{x}{\sigma_x} \pm \sqrt{\frac{x\eta_y^2 - r_{xy}^2}{\beta_2 - \beta_1 - 1}} \left\{ \frac{x^2}{\sigma_x^2} - \sqrt{\beta_1} \frac{x}{\sigma_x} - 1 \right\} \S.$$

We can approximate to  $q_{x^2y^2}$  as follows:

$$q_{x^{y}y^{2}} = \frac{SS\left(n_{xy}x^{2}y^{2}\right)}{N\sigma_{x}^{2}\sigma_{y}^{2}} = \frac{S\left\{n_{x}x^{2}\left(\sigma^{2}_{Yx} + (Y_{x} - \overline{y})^{2}\right)\right\}}{N\sigma_{x}^{2}\sigma_{y}^{2}},$$

where  $Y_x$  is the value given by the regression straight line and  $\sigma^2_{Yx} \times n_x$  the second moment of the array of y's for a given x, about the point  $Y_x$ .

But 
$$\frac{S\{n_x x^2 (Y_x - \overline{y})^2\}}{N\sigma_x^2 \sigma_y^2} = S(n_x x^4 r^2_{xy} \sigma_y^2)/\sigma_x^2$$

$$= \beta_2 r^2_{xy}.$$
Thus 
$$q_{x^2y^2} = \frac{S(n_x x^2 \sigma^2_{Yx})}{N\sigma_x^2 \sigma_y^2} + \beta_2 r^2_{xy},$$
Similarly 
$$q_{x^2y} = \frac{S(n_y y^2 \sigma^2_{Xy})}{N\sigma_x^2 \sigma_y^2} + \beta_2' r^2_{xy};$$

or, so far without approximation

$$q_{x^2y^2} = \frac{S(n_x x^2 \sigma^2_{Yx}) + S(n_y y^2 \sigma^2_{Xy})}{2N\sigma_x^2 \sigma_y^2} + \frac{1}{2}(\beta_2 + \beta_2') r^2_{xy}.$$

- \* It is noteworthy that the hypothesis that regression of z on x, y although of 2nd degree is such that regression of z on x for a constant y is linear leads to the result that the total regression of z on x is parabolic.
  - † Pearson, l.c. p. 28, Eqn. (lxiii).
  - ‡ Pearson, I.c. Eqns. (li), (xlv) and (lxiii).
  - § Pearson, l.c. Eqn. (lxv).
- || It can be found fairly directly by tabling to the squares of the variates, when we need a simple product moment. In a later part of this paper some comparisons of actual and approximate values for numerical cases will be found.

Now the mean values of  $\sigma^2_{Yx}$  and  $\sigma^2_{Xy}$  are known to be

$$\sigma_y^2 (1 - r_{xy}^2)$$
 and  $\sigma_x^2 (1 - r_{xy}^2)$ ,

and the deviations from these are usually somewhat irregular. Rarely can we do anything better than assume them to vary with a *slight* linear variation from the mean. For example

$$\sigma^2_{Yx} = \sigma_y^2 (1 - r^2_{xy}) (1 + \lambda x),$$

where λ is small. In such a case

$$\frac{S(n_x x^2 \sigma^2_{Y_x})}{N \sigma_x^2 \sigma_y^2} = (1 - r_{xy}^2) (1 + \lambda \sqrt{\beta_1}),$$

or to a fair degree of approximation\*, we may put

$$q_{x^2y^2} = 1 - r^2_{xy} + \frac{1}{2} (\beta_2 + \beta_2') r^2_{xy}$$

and thus write

$$q_{x^2y^2} - r_{xy}^2 = 1 + \frac{1}{2} (\beta_2 + \beta_2' - 4) r_{xy}^2$$
  
= 1 +  $r_{xy}^2 + \frac{1}{2} (\beta_2 - 3 + \beta_2' - 3) r_{xy}^2$ .

The latter part of this expression vanishes if the frequency of the x and y variates be mesokurtic. It can of course be retained if desired but its product with  $\sqrt{x_yH_z^2-x_yR_z^2}$  will usually be of the second order. If we write

$$\psi = \frac{1}{2} (\beta_2 - 3 + {\beta_2}' - 3),$$

we find the approximate regression surface

$$\frac{Z - \overline{z}}{\sigma_{z}} = \frac{r_{xz} - r_{yz}r_{xy}}{1 - r^{2}_{xy}} \frac{(x - \overline{x})}{\sigma_{x}} + \frac{r_{yz} - r_{xz}r_{xy}}{1 - r^{2}_{xy}} \frac{(y - \overline{y})}{\sigma_{y}} + \sqrt{\frac{x_{y}H_{z}^{2} - x_{y}R_{z}^{2}}{1 + (1 + \psi)r^{2}_{xy}}} \left\{ \frac{(x - \overline{x})}{\sigma_{x}} \frac{(y - \overline{y})}{\sigma_{y}} - r_{xy} \right\} \dots (57).$$

This equation (57) enables us to express approximately the multiple  $_{xy}H_z$  in terms of the simple  $_y\eta_z$ ,  $_x\eta_z$ ,  $_x\eta_y$ ,  $_y\eta_x$ .

§ 7. To obtain this connection between the multiple  $_{xy}H_z$  and the simple  $\eta$ 's we may proceed as follows:

$$\frac{\overline{z}_{xy}}{\sigma_z} = d + \frac{ax}{\sigma_x} + \frac{by}{\sigma_y} + \frac{cxy}{\sigma_x\sigma_y}$$
, origin at mean.

Hence keeping y constant and summing for the x's

 $N\sigma_z^2$   $N\sigma_z^2$ 

<sup>\*</sup> I.e. we are neglecting terms of the second order as  $\lambda \sqrt{\beta_1}$ .

Remembering that  $a = \gamma_3 + c\theta$ ,  $b = {\gamma_3}' + c\phi$  we get from (59) and (60)

$$\gamma_{3}' \phi \left( \frac{xy H_{z^{2} - y} \eta_{z^{2}}}{1 - y \eta_{x^{2}}} \right) - \gamma_{3} \theta \left( \frac{xy H_{z^{2} - x} \eta_{z^{2}}}{1 - x \eta_{y^{2}}} \right) = \gamma_{3} \gamma_{3}' (\gamma_{3} \phi - \gamma_{3}' \theta) + c^{2} \{ \gamma_{3}' \phi - \gamma_{3} \theta - \theta \phi (\gamma_{3} \phi - \gamma_{3}' \theta) \} \dots (61).$$

From the values of  $\gamma_3$ ,  $\gamma_3$ ,  $\theta$ ,  $\phi$  in (9), (10), (41), (42) we obtain easily

$$\begin{split} \gamma_{3}\phi - \gamma_{3}{'}\theta &= \frac{r_{yz}q_{x^{2}y} - r_{xz}q_{xy^{2}}}{1 - r^{2}_{xy}}, \\ \gamma_{3}{'}\phi - r_{3}\theta &= \frac{r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}}{1 - r^{2}_{xy}}, \\ \gamma_{2}{'}\phi - \gamma_{3}\theta - \theta\phi \left(\gamma_{3}\phi - \gamma_{3}{'}\theta\right) \\ &= \frac{r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}}{1 - r^{2}_{xy}} - \frac{\left(r_{xy}q_{xy^{2}} - q_{x^{2}y}\right)\left(r_{xy}q_{x^{2}y} - q_{xy^{2}}\right)\left(r_{yz}q_{x^{2}y} - r_{xz}q_{xy^{2}}\right)}{(1 - r^{2}_{xy})^{3}} \end{split}$$

and c<sup>2</sup> is given by (52). Hence (61) may be written

$$egin{align*} &(_{xy}H_{z}^{2}-_{xy}R_{z}^{2}) egin{align*} &(r_{yz}-r_{xz}r_{xy})\,(r_{xy}q_{xy^{2}}-q_{x^{2}y}) & -rac{(r_{xz}-r_{yz}r_{xy})\,(r_{xy}q_{xy^{2}}-q_{x^{2}y})}{(1-r^{2}xy)^{2}\,(1-_{x}\eta_{y}^{2})^{r}} & -rac{(r_{xz}q_{x^{2}y}-r_{yz}q_{xy})}{(1-r^{2}xy)^{2}\,(1-_{x}\eta_{y}^{2})^{r}} & -rac{(r_{xz}q_{x^{2}y}-r_{yz}q_{xy})\,(r_{xy}q_{x^{2}y}-q_{xy^{2}})\,(r_{yz}q_{x^{2}y}-r_{xz}q_{xy^{2}})^{r}}{(1-r^{2}xy)^{3}} & -rac{(q^{2}x^{2}y}+q^{2}xy^{2}-2q_{xy^{2}}q_{x^{2}y}r_{xy})}{1-r^{2}xy} & -rac{(q^{2}x^{2}y}+q^{2}xy^{2}-2q_{xy^{2}}q_{x^{2}y}r_{xy})}{1-r^{2}xy} & -rac{(q^{2}x^{2}y}+q^{2}xy^{2}-2q_{xy^{2}}q_{x^{2}y}r_{xy})}{1-r^{2}xy} & -r^{2}xy $

$$= \frac{(r_{yz} - r_{xx}r_{xy})(r_{xy}q_{x^{2}y} - q_{xy^{2}})_{y}\eta_{z}^{2}}{(1 - r^{2}_{xy})^{2}(1 - y\eta_{x}^{2})} - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} + q_{x^{2}y})_{x}\eta_{z}^{2}}{(1 - r^{2}_{xy})^{2}(1 - y\eta_{x}^{2})} + \frac{(r_{xz} - r_{yz}r_{xy})(r_{yz} - r_{xz}r_{xy})(r_{yz}q_{x^{2}y} - r_{xz}q_{xy^{2}})}{(1 - r^{2}_{xy})^{3}} - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{x^{2}y} - q_{x^{2}y})}{(1 - r^{2}_{xy})^{2}(1 - y\eta_{x}^{2})} - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r^{2}_{xy})^{2}(1 - y\eta_{x}^{2})} \cdot \dots (62).$$

In general the square of any correlation ratio (ordinary or generalised) differs little from the square of the corresponding correlation coefficient; also we have seen in (55) that an approximate value for  $q_{x^2y}$  is

$$r_{xy}\sqrt{\beta_1}-\sqrt{x\eta_y^2-r_{xy}^2}\sqrt{\beta_2-\beta_1-1}$$
.

Now  $\beta_1$  is itself in general small, so that without making any assumption as to the relative order of magnitude of  $\beta_1$  and  $_x\eta_y^2 - r^2_{xy}$  we may safely treat  $q_{x^2y}$  and  $q_{xy^2}$  as small quantities.

Thus it appears that (62) is an equation in which all the terms involved are small, and a certain amount of care is required in deducing from it an approximation to the value of  $xyH_z^2 - xyR_z^2$ .

We have

where 
$$\lambda_1 = \frac{r_{zy}^2 \left( y \eta_x^2 - r_{xy}^2 \right)}{\left( 1 - y \eta_x^2 \right) \left( 1 - r_{xy}^2 \right)} + \frac{y \eta_z^2 - r_{zy}^2}{1 - r_{xy}^2} \text{ and } \lambda_2 = \frac{\left( y \eta_z^2 - r_{zy}^2 \right) \left( y \eta_x^2 - r_{xy}^2 \right)}{\left( 1 - y \eta_x^2 \right) \left( 1 - r_{xy}^2 \right)},$$

while

$$\frac{x\eta_z^2}{1-x\eta_y^2} = \frac{r_{zx}^2}{1-r_{xy}^2} + \lambda_1' + \lambda_2' \dots (64)',$$

where  $\lambda_1'$ ,  $\lambda_2'$  may be obtained from  $\lambda_1$ ,  $\lambda_2$  by an interchange of x and y in the suffixes.

Finally 
$$\frac{1}{q_{x^2y^2} - r_{xy}^2 - \frac{q_{xy^2}^2 + q_{xy}^2 - 2q_{xy^2}q_{x^2y}r_{xy}}{1 - r_{xy}^2}} = \frac{1}{q_{x^2y^2} - r_{xy}^2} + \kappa_2 \dots (65),$$

where

$$\kappa_2 = \frac{q^2_{xy^2} + q^2_{x^2y} - 2q_{xy^2}q_{x^2y}r_{xy}}{(1 - r^2_{xy})\left(q_{x^2y^2} - r^2_{xy}\right)\left(q_{x^2y^2} - r^2_{xy} - \frac{q^2_{xy^2} + q^2_{x^2y} - 2q_{xy^2}q_{x^2y}r_{xy}}{1 - r^2_{xy}}\right)}.$$

The suffixes of  $\xi_1$ ,  $\xi_1'$ ,  $\lambda_1$ ,  $\lambda_2$ ,  $\lambda_1'$ ,  $\lambda_2'$  and  $\kappa_2$  denote the order of smallness of these terms.

We make the corresponding substitutions in equation (62), including the value  $r^2_{yz} + r^2_{zx} - 2r_{zx}r_{yx}r_{xz}$  for  $_{xy}R_z^2$  on the right-hand side and obtain the following accurate formula for  $_{xy}H_z^2 - _{xy}R_z^2$ :

$$(xyH_{z}^{2} - xyR_{z}^{2}) \left[ \frac{(r_{yz} - r_{xz}r_{xy})(r_{xy}q_{x^{2}y} - q_{xy^{2}})}{(1 - r_{xy}^{2})^{2}} \left( \frac{1}{1 - r_{xy}^{2}} + \xi_{1} \right) - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r_{xy}^{2})^{2}} \left( \frac{1}{1 - r_{xy}^{2}} + \xi_{1}' \right) - \left\{ \frac{r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}}{1 - r_{xy}^{2}} - \frac{(r_{yz}q_{x^{2}y} - r_{xz}q_{xy^{2}})(r_{xy}q_{xy^{2}} - q_{x^{2}y})(r_{xy}q_{x^{2}y} - q_{xy^{2}})}{(1 - r_{xy}^{2})^{3}} \right\} \times \left( \frac{1}{q_{x^{2}y^{2}} - r_{xy}^{2}} + \kappa_{2} \right) \right] - \frac{(r_{yz} - r_{xz}r_{xy})(r_{xy}q_{x^{2}y} - q_{xy^{2}})}{(1 - r_{xy}^{2})^{2}} \left( \frac{r_{xy}^{2} - r_{xy}^{2}}{1 - r_{xy}^{2}} + \kappa_{2} \right) - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r_{xy}^{2})^{2}} \left( \frac{r_{xy}^{2} - r_{xy}^{2}}{1 - r_{xy}^{2}} + \kappa_{1}' + \kappa_{2}' \right) + \frac{(r_{yz}q_{x^{2}y} - r_{xz}q_{xy^{2}})(r_{xz} - r_{yz}r_{xy})(r_{yz} - r_{xz}r_{xy})}{(1 - r_{xy}^{2})^{3}} \left( \frac{1}{1 - r_{xy}^{2}} + \xi_{1}' \right) - \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r_{xy}^{2})^{2}} \left( \frac{1}{1 - r_{xy}^{2}} + \xi_{1}' \right) - \dots (66).$$

The right-hand side of (66) apparently contains terms of the first order, while on the left the lowest order occurring is the second. But the coefficient of  $q_{x^2y}$  in the first order terms is

$$\frac{1}{(1-r_{xy}^{2})^{3}}\left\{\left(r_{yz}-r_{xz}r_{xy}\right)r_{xy}r_{zy}^{2}+\left(r_{xz}-r_{yz}r_{xy}\right)r_{zx}^{2}+r_{yz}\left(r_{xz}-r_{yz}r_{xy}\right)\left(r_{yz}-r_{xz}r_{xy}\right)\right\}$$

$$-\frac{1}{(1-r_{xy}^{2})^{4}}\left\{\left(r_{yz}-r_{xz}r_{xy}\right)r_{xy}+\left(r_{xz}-r_{yz}r_{xy}\right)\right\}\left(r_{yz}^{2}+r_{xz}^{2}-2r_{yz}r_{xy}r_{xy}\right),$$

and vanishes identically. Similarly the coefficient of  $q_{xy^2}$  is zero and thus equation (66) is a relation between terms of second and higher orders.

A first approximation then may be obtained by equating second order terms. This gives

$$(x_{y}H_{z}^{2} - x_{y}R_{z}^{2}) \left[ \frac{(r_{yz} - r_{xz}r_{xy})(r_{xy}q_{x^{2}y} - q_{xy^{2}}) - (r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r^{2}_{xy})^{3}} - \frac{r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}}{(1 - r^{2}_{xy})(q_{x^{2}y} - r^{2}_{xy})} \right]$$

$$= \frac{(r_{yz} - r_{xz}r_{xy})(r_{xy}q_{x^{2}y} - q_{xy^{2}})}{(1 - r^{2}_{xy})^{2}} \left[ \lambda_{1} - \frac{r^{2}_{yz} + r^{2}_{xz} - 2r_{xz}r_{yz}r_{xy}}{1 - r^{2}_{xy}} \xi_{1} \right]$$

$$- \frac{(r_{xz} - r_{yz}r_{xy})(r_{xy}q_{xy^{2}} - q_{x^{2}y})}{(1 - r^{2}_{xy})^{2}} \left[ \lambda_{1}' - \frac{r^{2}_{yz} + r^{2}_{zx} - 2r_{xz}r_{yz}r_{xy}}{1 - r^{2}_{xy}} \xi_{1}' \right] \dots (67).$$

The coefficient of  $xyH_z^2 - xyR_z^2$  on the left reduces to

$$\frac{1}{(1 - r_{xy}^{2})^{2}} \left[ q_{x^{2}y} r_{xz} - q_{xy^{2}} r_{yz} \right] \left( 1 - \frac{1 - r_{xy}^{2}}{q_{x^{2}y^{2}} - r_{xy}^{2}} \right),$$

$$\lambda_{1} - \frac{r_{yz}^{2} + r_{xz}^{2} - 2r_{xz}r_{yz}r_{xy}}{1 - r_{xy}^{2}} \xi_{1} = \frac{y\eta_{z}^{2} + r_{zy}^{2}}{1 - r_{xy}^{2}} - \xi_{1} \frac{(r_{yz}r_{xy} - r_{xz})^{2}}{1 - r_{xy}^{2}}$$

$$= \frac{y\eta_{z}^{2} - r_{zy}^{2}}{1 - r_{xy}^{2}} - \frac{(y\eta_{x}^{2} - r_{xy}^{2})}{1 - y\eta_{x}^{2}} \left( \frac{r_{yz}r_{xy} - r_{xz}}{1 - r_{xy}^{2}} \right)^{2} \dots (68).$$

Similarly

$$\lambda_{1}' - \frac{r_{yz}^{2} + r_{xz}^{2} - 2r_{xz}r_{yz}r_{xy}}{1 - r_{xy}^{2}} \xi_{1}' = \frac{x\eta_{z}^{2} - r_{zx}^{2}}{1 - r_{xy}^{2}} - \frac{x\eta_{y}^{2} - r_{xy}^{2}}{1 - x\eta_{y}^{2}} \left(\frac{r_{xz}r_{xy} - r_{yz}}{1 - r_{xy}^{2}}\right)^{2} \dots (69).$$

We shall still be correct to second order terms if when using (68) and (69) in (67) we replace  $1 - y \eta_{x^2}$  and  $1 - x \eta_{y^2}$  occurring in denominators by  $1 - r_{xy}^2$ ; so that

$$(xyH_{z^{2}} - xyR_{z^{2}}) \frac{q_{x^{2}y^{2}} - 1}{q_{x^{2}y^{2}} - r^{2}}$$

$$= \frac{r_{xy}q_{x^{2}y} - q_{xy^{2}}}{q_{x^{2}y}r_{xz} - q_{xy^{2}}r_{yz}} \cdot \frac{r_{yz} - r_{xz}r_{xy}}{1 - r^{2}_{xy}} \left[ (y\eta_{z^{2}} - r^{2}_{zy}) - \left( \frac{r_{yz}r_{xy} - r_{xz}}{1 - r^{2}_{xy}} \right)^{2} (y\eta_{x^{2}} - r^{2}_{xy}) \right]$$

$$+ \frac{r_{xy}q_{xy^{2}} - q_{x^{2}y}}{q_{xy^{2}}r_{yz} - q_{x^{2}y}r_{xz}} \cdot \frac{r_{xz} - r_{yz}r_{xy}}{1 - r^{2}_{xy}} \left[ (x\eta_{z^{2}} - r^{2}_{zx}) - \left( \frac{r_{xz}r_{xy} - r_{yz}}{1 - r^{2}_{xy}} \right)^{2} (x\eta_{y^{2}} - r^{2}_{xy}) \right]$$

$$(70).$$

§ 8. This result is of importance, as it shows that the heavy labour of the direct calculation of the generalised correlation ratio can be replaced by the calculation of four simple correlation ratios.

The coefficients involved are the ordinary coefficients of linear regression denoted above by  $\gamma_3$ ,  $\gamma_3$  and expressions involving product moments of orders 3 and 4. To these latter we may approximate by the methods of  $\S$  6.

A good approximation for  $\frac{q_{x^2y^2}-1}{q_{x^2y^2}-r_{xy}^2}$  is  $\frac{2r_{xy}^2}{1+r_{xy}^2}$ . If greater accuracy be needed we may use

$$\frac{q_{x^2y^2} - 1}{q_{x^2y^2} - r_{xy}^2} = \frac{\left(\frac{1}{2}\left(\beta_2 + \beta_2' - 6\right) + 2\right)r_{xy}^2}{1 + r_{xy}^2 + \frac{1}{2}\left(\beta_2 + \beta_2' - 6\right)r_{xy}^2}$$

We saw in § 6 (equation 55) that

and

$$\begin{aligned} q_{x^2y} &= r_{xy} \sqrt{\beta_1} + \sqrt{x \eta_y^2 - r_{xy}^2} \sqrt{\beta_2 - \beta_1 - 1} \,, \\ q_{xy^2} &= r_{xy} \sqrt{\beta_1'} + \sqrt{y \eta_x^2 - r_{xy}^2} \sqrt{\beta_2' - \beta_1' - 1} \,, \end{aligned}$$

approximately.  $\beta_1$  and  $\beta_1'$ , which are zero in normal correlation, will in general be very small compared with  $x\eta_y^2 - r^2_{xy}$  and  $y\eta_x^2 - r^2_{xy}$  so that

$$\frac{r_{xy}q_{x^2y}-q_{xy^2}}{q_{x^2y}r_{xz}-q_{xy^2}r_{yz}} = \frac{r_{xy}\sqrt{(\beta_2-1)\left({_x}\eta_y{}^2-r_{xy}^2\right)}-\sqrt{(\beta_2'-1)\left({_y}\eta_x{}^2-r_{xy}^2\right)}}{r_{xz}\sqrt{(\beta_2-1)\left({_x}\eta_y{}^2-r_{xy}^2\right)}-r_{yz}\sqrt{(\beta_2'-1)\left({_y}\eta_x{}^2-r_{xy}^2\right)}},$$

$$\frac{r_{xy}q_{xy^2} - q_{x^2y}}{q_{xy^1}r_{yz} - q_{x^2y}r_{xz}} = \frac{r_{xy}\sqrt{(\beta_2' - 1)(_y\eta_x^2 - r_{xy}^2)} - \sqrt{(\beta_2 - 1)(_x\eta_y^2 - r_{xy}^2)}}{r_{yz}\sqrt{(\beta_2' - 1)(_y\eta_x^2 - r_{xy}^2)} - \sqrt{(\beta_2 - 1)(_x\eta_y^2 - r_{xy}^2)}}.$$
Bigure tribe  $x$ 

or

In the important case  $\beta_1 = \beta_1' = 0$  and  $y \eta_x = x \eta_y = r_{xy}$  these approximations fail, and so does the process by which (70) was obtained as  $\theta$  and  $\phi$  vanish and (61) is indeterminate.

We must then fall back on equation (59)

$$\begin{split} {}_{xy}H_{z}^{2}-{}_{y}\eta_{z}^{2}&=(a^{2}+c^{2})\left(1-{}_{y}\eta_{x}^{2}\right)\\ &=(\gamma_{3}^{2}+c^{2})\left(1-r^{2}_{xy}\right)\text{ since }\theta=0\text{ and }{}_{y}\eta_{x}=r_{xy}\\ &=\gamma_{3}^{2}\left(1-r^{2}_{xy}\right)+\frac{\left(xyH_{z}^{2}-xyR_{z}^{2}\right)\left(1-r^{2}_{xy}\right)}{q_{x^{2}y^{2}}-r^{2}_{xy}}\left(1+\kappa_{2}\right),\\ &({}_{xy}H_{z}^{2}-{}_{xy}R_{z}^{2})\left(1-\frac{1-r^{2}_{xy}}{q_{x^{2}y^{2}}-r^{2}_{xy}}\right)={}_{y}\eta_{z}^{2}-{}_{xy}R_{z}^{2}+\gamma_{3}^{2}\left(1-r^{2}_{xy}\right), \end{split}$$

neglecting 3rd order terms.

The right-hand side reduces to  $_{y}\eta_{z}^{2}-r_{yz}^{2}$ , so that

of course in these circumstances (60) would lead to the value

$$\frac{2r_{xy}^2}{1+r_{xy}^2} \left( {_x}\eta_z^2 - r_{zx}^2 \right) \dots (72),$$

showing that if  $\beta_1 = \beta_1' = 0$  and if  $(x\eta_y^2 - r_{yx}^2) - (y\eta_x^2 - r_{xy}^2)$  is of higher order than the first then  $(x\eta_z^2 - r_{xx}^2) - (y\eta_z^2 - r_{xy}^2)$  is also of higher order than the first.

We shall now seek relations between the six correlation ratios of three "hyperbolic" variates.

From (59) and (60) we get, on eliminating  $_{xy}H_z^2$ ,

$$\begin{split} {}_{y}\eta_{z}^{2} - {}_{x}\eta_{z}^{2} &= b^{2} - a^{2} + c^{2} \left( {}_{y}\eta_{x}^{2} - {}_{x}\eta_{y}^{2} \right)^{2} + a^{2}{}_{y}\eta_{x}^{2} - b^{2}{}_{x}\eta_{y}^{2} \\ &= \gamma_{3}{}^{'2} - \gamma_{3}{}^{2} + \gamma_{3}{}^{2}{}_{y}\eta_{x}^{2} - \gamma_{3}{}^{'2}{}_{x}\eta_{y}^{2} + 2 \left( \gamma_{3}\theta_{y}\eta_{x}^{2} - \gamma_{3}{}^{'}\phi_{x}\eta_{y}^{2} \right) \\ &\quad + c^{2} \left( \theta^{2} - \phi^{2} + {}_{y}\eta_{x}^{2} - {}_{x}\eta_{y}^{2} + \theta^{2}{}_{y}\eta_{x}^{2} - \phi^{2}{}_{x}\eta_{y}^{2} \right) \\ &= \left( \gamma_{3}{}^{'2} - \gamma_{3}{}^{2} \right) \left( 1 - r^{2}{}_{xy} \right) + \gamma_{3}{}^{2} \left( {}_{y}\eta_{x}^{2} - r^{2}{}_{xy} \right) - \gamma_{3}{}^{'2} \left( {}_{x}\eta_{y}^{2} - r^{2}{}_{xy} \right) \\ &\quad - 2c \left( \gamma\theta - \gamma'\phi \right) \left( 1 - r^{2}{}_{xy} \right) \\ &\quad + \left\{ 2c\gamma_{3}\theta \left( {}_{y}\eta_{x}^{2} - r^{2}{}_{xy} \right) - 2c\gamma_{3}{}^{'}\phi \left( {}_{x}\eta_{y}^{2} - r^{2}{}_{xy} \right) \\ &\quad + c^{2} \left( \theta^{2} - \phi^{2} + {}_{y}\eta_{x}^{2} - {}_{x}\eta_{y}^{2} + \theta^{2}{}_{y}\eta_{x}^{2} - \phi^{2}{}_{x}\eta_{y}^{2} \right) \right\}, \end{split}$$

The terms in the second line are second order terms. Neglecting these and noting that

 $(\gamma_3{}^{'2} - \gamma_3{}^2)(1 - r^2_{xy}) \equiv r^2_{yz} - r^2_{xz}$  and  $(\gamma_3\theta - \gamma_3{}^{'}\phi)(1 - r^2_{xy}) \equiv r_{yz}q_{xy^2} - r_{xz}q_{x^2y}$ , we obtain the following equation for c:

$$({}_{y}\eta_{z}^{2} - r_{zy}^{2}) - ({}_{x}\eta_{z}^{2} - r_{zx}^{2}) - \gamma_{3}^{2} ({}_{y}\eta_{x}^{2} - r_{xy}^{2}) + \gamma_{3}^{'2} ({}_{x}\eta_{y}^{2} - r_{xy}^{2})$$

$$= 2c (r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}).....(73).$$

Now  $(x_yH_z^2 - x_yR_z^2)\frac{q_{x^2y^2} - 1}{q_{x^2y^2} - r_{xy}^2} = 2c^2r_{xy}^2$  if we neglect second order terms. If we use the value of c given by (73) in (70), and adopt the notation  $_xU_z$  for  $_x\eta_z^2 - r_{zx}^2$ , we have

$$r^{2}_{xy} \left[ y U_{z} - {}_{x} U_{z} - \gamma_{3}^{2} y U_{x} + \gamma_{3}^{'2} {}_{x} U_{y} \right]^{2}$$

$$= 2 \left( r_{xz} q_{x^{2}y} - r_{yz} q_{xy^{2}} \right) \left\{ \left( r_{xy} q_{x^{2}y} - q_{xy^{2}} \right) \gamma_{3}^{'} \left( y U_{z} - \gamma_{3}^{2} {}_{y} U_{x} \right) - \left( r_{xy} q_{xy^{2}} - q_{x^{2}y} \right) \gamma_{3} \left( {}_{x} U_{z} - \gamma_{3}^{'2} {}_{x} U_{y} \right) \right\} \dots (74).$$

Let us write  $_{x}\chi_{z}$  for  $_{x}U_{z} - \gamma_{3}^{'2}{}_{x}U_{y}$  and  $_{y}\chi_{z}$  for  $_{y}U_{z} - \gamma_{3}^{2}{}_{y}U_{x}$ , then (74) becomes  $(_{x}\chi_{z} - {}_{y}\chi_{z})^{2} r_{xy}^{2} = 2 (r_{xz}q_{x^{2}y} - r_{yz}q_{xy^{2}}) \{\gamma_{3}^{'}(r_{xy}q_{x^{2}y} - q_{xy^{2}})_{y}\chi_{z} - \gamma_{3}(r_{xy}q_{xy^{2}} - q_{x^{2}y})_{x}\chi_{z}\}$  ......(75).

(75) is a relation between second order terms and it is sufficient to use equation (55) for  $q_{x^2y}$  with  $\beta_1$  replaced by zero and  $\beta_2$  by 3, so that

$$q_{x^{2}y} = \sqrt{2_{x}U_{y}},$$

$$q_{xy^{2}} = \sqrt{2_{y}U_{x}},$$

$$\therefore (_{x}\chi_{z} - _{y}\chi_{z})^{2} r_{xy}^{2} = 4 (r_{xz}\sqrt{_{x}U_{y}} - r_{yz}\sqrt{_{y}U_{x}}) \{\gamma_{3}'_{y}\chi_{z}(r_{xy}\sqrt{_{x}U_{y}} - \sqrt{_{y}U_{x}}) - \gamma_{3x}\chi_{z}(r_{xy}\sqrt{_{y}U_{x}} - \sqrt{_{x}U_{y}})\}.....(76).$$

This identity between  $_x\eta_z$ ,  $_y\eta_z$ ,  $_x\eta_y$  and  $_y\eta_x$  is symmetrical in x, y. Two more such identities may be obtained by interchanging the letters x, y, z in cyclic order\*. There are therefore three identities between the six correlation ratios:

$$y\eta_x$$
,  $x\eta_y$ ,  $y\eta_z$ ,  $z\eta_y$ ,  $x\eta_z$ ,  $z\eta_x$ .

I have not so far succeeded in reducing them to simpler forms, although possibly such exist. In special cases simplifications result. These are illustrated in the following section.

§ 9. We defined  $\gamma_3$ ,  $\gamma_3$  the regression coefficients of z on x, y by the equations

$$\gamma_3 = \frac{r_{xz} - r_{yz}r_{xy}}{1 - r_{xy}^2} \dots (9), \qquad \gamma_3' = \frac{r_{yz} - r_{xz}r_{xy}}{1 - r_{xy}^2} \dots (10).$$

Let us now introduce the remaining regression coefficients

$$\gamma_{1} = \frac{r_{yx} - r_{zx}r_{yz}}{1 - r_{yz}^{2}}, \quad \gamma_{1}' = \frac{r_{zx} - r_{yx}r_{yz}}{1 - r_{yz}^{2}} 
\gamma_{2} = \frac{r_{yz} - r_{xz}r_{xy}}{1 - r_{xz}^{2}}, \quad \gamma_{2}' = \frac{r_{xy} - r_{yz}r_{zx}}{1 - r_{zx}^{2}}$$
(77).

It will simplify the algebra if we use  $\lambda^2$ ,  $\mu^2$ ,  $\nu^2$ ,  $\lambda'^2$ ,  $\mu'^2$ ,  $\nu'^2$  for  $_yU_x$ ,  $_zU_y$ ,  $_xU_z$ ,  $_zU_x$ ,  $_xU_y$ ,  $_yU_z$  respectively and P, Q, R, P', Q', R' for  $_y\chi_x$ ,  $_z\chi_y$ ,  $_x\chi_z$ ,  $_z\chi_x$ ,  $_x\chi_y$ ,  $_y\chi_z$  respectively so that

$$P = \lambda^{2} - \gamma_{1}^{2} \nu^{2}, \quad Q = \mu^{2} - \gamma_{2}^{2} \lambda^{2}, \quad R = \nu^{2} - \gamma_{3}^{2} \mu^{2}$$

$$P' = \lambda^{2} - \gamma_{1}^{2} \mu^{2}, \quad Q' = \mu^{2} - \gamma_{2}^{2} \nu^{2}, \quad R' = \nu^{2} - \gamma_{3}^{2} \lambda^{2}$$
.....(78).

\* We are supposing here that the regression surfaces of x on y, z and of y on z, x are also hyperboloids of type similar to (35).

The three identities connecting the six simple  $\eta$ 's become in this notation

$$(R - R')^{2}r^{2}_{xy} = 4 (r_{xz}\mu' - r_{yz}\lambda) \{ \gamma_{3}'R' (r_{xy}\mu' - \lambda) - \gamma_{3}R (r_{xy}\lambda - \mu') \} \dots (79),$$

$$(P - P')^{2}r^{2}_{yz} = 4 (r_{yx}\nu' - r_{zx}\mu) \{ \gamma_{1}'P' (r_{yz}\nu' - \mu) - \gamma_{1}P (r_{yz}\mu - \nu') \} \dots (80),$$

$$(Q - Q')^{2}r^{2}_{zx} = 4 (r_{zx}\lambda' - r_{xy}\nu) \{ \gamma_{2}'Q' (r_{zx}\lambda' - \nu) - \gamma_{2}Q (r_{zx}\nu - \lambda') \} \dots (81).$$

(i) We can deduce from (79) that if the correlations of both x and y on z be linear and equal, then the correlation ratio of x on y and y on x, i.e.  $_x\eta_y$  and  $_y\eta_x$  are equal. Thus in biparental correlation, if the regression of the child on each parent be linear, then the correlation ratio of the father on the mother is equal to that of the mother on the father.

For under the conditions stated

$$x\eta_z = y\eta_z = r_{zx} = r_{zy}.$$
 Hence  $\gamma_3 = \gamma_3' = \frac{r_{zx}}{1 + r_{xy}}$  and (79) becomes 
$$\gamma_3^4 \left[\lambda^2 - \mu'^2\right]^2 r_{xy}^2 = 4r_{yz} \left(\mu' - \lambda\right) \left\{ -\gamma_3^3 \lambda^2 \left(r_{xy}\mu' - \lambda\right) + \gamma_3^3 \mu'^2 \left(r_{xy}\lambda - \mu'\right) \right\},$$
 or 
$$\gamma_3 \left(\lambda - \mu'\right)^2 \left(\lambda + \mu'\right)^2 r_{xy}^2 = 4r_{yz} \left(\lambda - \mu'\right)^2 \left\{ r_{xy}\lambda\mu' - \lambda^2 - \lambda\mu' - \mu'^2 \right\},$$
 or 
$$\left(\lambda - \mu'\right)^2 \left[ \frac{r_{xy}^2}{1 + r_{xy}} \left(\lambda + \mu'\right)^2 - 4 \left(r_{xy}\lambda\mu' - \lambda\mu' - \lambda^2 - \mu'^2\right) \right] = 0,$$

which reduces to

$$(\lambda - \mu')^{2} \left\{ \frac{\left[ (r_{xy} + 2)^{2} \lambda + (2 - r_{xy}^{2}) \mu' \right]^{2} + 4\mu'^{2} (2r_{xy} + 3) (r_{xy} + 1)^{2}}{(r_{xy} + 1) (r_{xy} + 2)^{2}} \right\} = 0.$$

But  $r_{xy}$  is numerically < 1.  $\therefore$  the factor in curved brackets is positive. Hence  $\lambda = \mu'$ , i.e.  $_yU_x = _xU_y$ .  $\therefore _y\eta_x = _x\eta_y$ .

(ii) An interesting deduction from the identities (79)—(81) is the following: "If any four of the six regression lines that occur in the mutual variation of three variables are linear, so are the other two."

We have to prove that if any four of the six quantities  $\lambda$ ,  $\mu$ ,  $\nu$ ,  $\lambda'$ ,  $\mu'$ ,  $\nu'$  vanish, then the remaining two vanish as well.

First let 
$$\lambda = \mu = \nu = \lambda' = 0$$
.  
(79) gives  $r_{xy^2} (\gamma_3' \mu'^2 + \nu'^2)^2 = 4r_{xz} \mu' \{\gamma_3' \nu'^2 r_{xy} \mu' - \gamma_3 \gamma_3' \mu'^3\}$ ,  
(80)  $\gamma_1'^4 \nu'^4 r_{yz}^2 = -4r_{xy} \nu'^4 \gamma_1 \gamma_1'^2$ ,  
(81)  $\mu'^4 r_{xz}^2 = 0$ .

From (80) 
$$\gamma_{1}^{'2}\nu^{'4} \left[ 4\gamma_{1}r_{yx} + \gamma_{1}^{'2}r_{yz}^{2} \right] = 0.$$
But 
$$4\gamma_{1}r_{xy} + \gamma_{1}^{'2}r_{yz}^{2} \equiv \left( \frac{r_{yz}r_{xz} + r_{yz}^{2}r_{xy} - 2r_{xy}}{1 - r_{yz}} \right)^{2} > 0.$$

$$\therefore \quad \nu' = 0,$$

and

 $\mu' = 0$ ,

and these satisfy (79).

There are three cases of this type.

The case  $\lambda' = \mu' = \nu' = \lambda = 0$  is proved in the same way. There are three cases of this type as well.

Next take the three cases of type

$$\lambda = \mu = 0,$$
  
$$\lambda' = \mu' = 0.$$

Equations (79)—(81) become

(79) 
$$R = R'$$
, i.e.  $\nu^2 = \nu'^2$ ,

(80) 
$$\gamma_1'^4 \nu'^4 r_{uz}^2 = 4r_{xy} \nu' \{ \gamma_1 \gamma_1'^2 \nu'^2 (-\nu') \},$$

(81) 
$$\gamma_2^4 \nu^4 r_{xz}^2 = 4 \left( -r_{xy} \nu \right) \left\{ -\gamma_2^2 \gamma_2^2 \nu^2 \left( -\nu \right) \right\},$$

(80) leads to 
$$(\gamma_1^{'2} r_{yz}^2 + 4r_{xy} \gamma_1) \gamma_1^{'2} \nu^{'4} = 0.$$

We have already shown that the first factor is positive,

$$\therefore \quad \nu' = 0,$$

and hence

$$\nu = 0$$
,

and these values satisfy (81).

The three cases of type  $\lambda = \mu = \mu' = \nu' = 0$  lead to

$$\nu^4 \, r_{xy}^2 = 0,$$

$$\lambda^{\prime 4} \gamma^2_{uz} = 0,$$

(81) 
$$(\gamma_2^2 \nu^2 - \gamma_2^{'2} \lambda^{'2}) r_{yz}^2 = 4 (r_{yz} \lambda^{'} - r_{xy} \nu) \{ -\gamma_2^{'} \gamma_2^2 \nu^2 (r_{xz} \lambda^{'} - \nu) + \gamma_2 \gamma_2^{'2} \lambda^{'2} (r_{xz} \nu - \lambda^{'}) \},$$
  
whence  $\lambda^{'} = \nu = 0$ .

There remain the three cases of type

$$\lambda = \nu = 0$$
.

$$\mu' = \nu' = 0.$$

Here (79) is satisfied identically.

(80) becomes 
$$(\lambda^{2} - \gamma_{1}^{2} \mu^{2})^{2} r^{2}_{yz} = -4r_{yz} \mu \left\{ \gamma_{1}^{2} (\lambda^{2} - \gamma_{1}^{2} \mu^{2}) (-\mu) \right\},$$

(81) 
$$(\mu^2 - \gamma_2'^2 \lambda'^2)^2 r^2_{xz} = 4r_{yz} \lambda' \{ -\gamma_2 (\mu^2 - \gamma_2' \lambda'^2) (-\lambda') \},$$

which reduce to

$$\begin{split} &(\lambda'^2 - \gamma_1^2 \mu^2) \left\{ r^2 y_z \lambda'^2 - (\gamma_1^2 r^2 y_z + 4 \gamma_1' r_{xz}) \, \mu^2 \right\} = 0, \\ &(\mu^2 - \gamma_2^{'2} \lambda'^2) \left\{ r^2 x_z \mu^2 - (\gamma_2^{'2} r^2 z_x + 4 \gamma_2 r_{yz}) \lambda'^2 \right\} = 0. \end{split}$$

The only common solution of these equations is

$$\lambda' = \mu = 0.$$

We have thus accounted for all the fifteen possible cases.

(iii) Three regression curves linear.

In six cases out of the possible 20 cases the linearity of three only of the regression curves involves the linearity of the remaining three.

Let  $\lambda = \mu' = 0$  and either  $\nu$  or  $\nu' = 0$ .

It follows from (79) that R = R', i.e.  $\nu = \nu'$ .

... both  $\nu$  and  $\nu'$  are zero. We have now four linear regression curves, ... all six are linear.

Let  $\mu = \nu' = 0$  and  $\mu' = 0$ .

Since  $\mu = \nu' = 0$ ,  $\therefore P = P'$  or  $\lambda = \lambda'$ , so that

$$\begin{split} P &= \lambda^2, \quad Q = -\gamma_2{}^{'2}\lambda^2, \qquad R = \nu^2, \\ P' &= \lambda^2, \quad Q' = \mu'^2 - \gamma_2{}^2\nu^2, \quad R' = -\gamma_3{}^2\lambda^2. \end{split}$$

- (79) becomes  $(\nu^2 + \gamma_3^2 \lambda^2)^2 r^2_{xy} = 4r_{yz}\gamma_3\lambda^2 (r_{xy}\nu^2 \gamma_3\gamma_3'\lambda^2)$ ,
- (80) becomes

$$(\gamma_2^2 \nu^2 - \gamma_2^2 \lambda^2)^2 r_{yz}^2 = 4 (r_{yz} \lambda - r_{xy} \nu) \gamma_2 \gamma_2^2 \nu^2 [(\gamma_2 \nu - \gamma_2^2 \lambda) + r_{xz} (\gamma_2^2 \nu - \gamma_2 \lambda)].$$

The first reduces to

$$\left\{\frac{\lambda^2 \gamma_3 (r_{xz} + r_{yz} r_{xy}) r_{xy} - 2r_{yz}}{1 - r_{xy}^2} + r_{xy} \nu^2\right\}^2 = 0,$$

and the second to

$$(\gamma_2 \nu^2 - \gamma_2' \lambda^2)^2 r_{xz}^2 + 4 \gamma_2 \gamma_2' (r_{yz} \lambda - r_{xy} \nu)^2 \nu^2 = 0.$$

Hence either  $\lambda = \nu = 0$  or there must be a very special relation between  $r_{xy}$ ,  $r_{yz}$ ,  $r_{zx}$ .

If instead of  $\mu' = 0$  we take  $\nu = 0$  we get similar results, i.e. in general the vanishing  $\mu$ ,  $\nu'$ ,  $\mu'$  or  $\mu$ ,  $\nu'$ ,  $\nu$  involves that of  $\lambda$ ,  $\nu$ ,  $\lambda'$  or  $\lambda$ ,  $\mu'$ ,  $\lambda'$ .

This accounts for six more cases.

There are eight left. Of these six are typified by

$$\mu' = \nu' = 0 = \nu$$
 or  $\mu' = \nu' = 0 = \mu$ ,

and lead to the same conclusions.

The remaining two are

$$\lambda = \mu = \nu = 0$$
 or  $\lambda' = \mu' = \nu' = 0$ .

The first supposition,  $\lambda = \mu = \nu = 0$  gives

$$P = -\gamma_1'^2 \nu'^2, \quad Q = -\gamma_2'^2 \lambda'^2, \quad R = -\gamma_3'^2 \mu'^2,$$
  
 $P' = \lambda'^2, \qquad Q' = \mu'^2, \qquad R' = \nu'^2,$ 

leading to

$$(79) \qquad (\nu'^2 + \gamma_3'^2 \mu'^2)^2 \ r_{yx}^2 = 4r_{xx} \mu'^2 \gamma_3' \left\{ r_{xy} \nu'^2 - \gamma_3 \gamma_3' \mu'^2 \right\},$$

(80) 
$$(\lambda'^2 + \gamma_1'^2 \nu'^2)^2 r^2_{yz} = 4r_{xy} \nu'^2 \gamma_1' \left\{ r_{yz} \lambda'^2 - \gamma_1 \gamma_1' \nu'^2 \right\}$$

(81) 
$$(\mu'^2 + \gamma_2'^2 \lambda'^2)^2 r^2_{xz} = 4r_{yz} \lambda'^2 \gamma_2' \{ r_{xz} \mu'^2 - \gamma_2 \gamma_2' \lambda'^2 \},$$

which give  $\lambda' = \mu' = \nu' = 0$  or a very special condition to be satisfied by the correlation coefficients  $r_{xy}$ ,  $r_{yz}$ ,  $r_{zx}$ .

We may conclude then that in general the linearity of any three of the six regression lines involves that of the remaining three.

(iv) If the regression surface of z on x, y reduces to a plane, the regression curves of x on y and y on x reduce to straight lines.

We have as in § 7

$$\frac{\bar{z}_{y}}{\sigma_{z}} = d + a \frac{\overline{x}_{y}}{\sigma_{x}} + \frac{by}{\sigma_{y}} + c \frac{\overline{x}_{y}y}{\sigma_{x}\sigma_{y}} \dots (58).$$
But
$$\frac{\overline{x}_{y}}{\sigma_{x}} = r_{xy} \frac{y}{\sigma_{y}} \pm \sqrt{\frac{y\eta_{x}^{2} - r_{xy}^{2}}{\beta_{2} - \beta_{1} - 1}} \left\{ \frac{y^{2}}{\sigma_{y}^{2}} - \sqrt{\beta_{1}} \frac{y}{\sigma_{y}} - 1 \right\},$$

$$\therefore \frac{\bar{z}_{y}}{\sigma_{z}} = d \pm a \sqrt{\frac{y\eta_{x}^{2} - r_{xy}^{2}}{\beta_{2} - \beta_{1} - 1}} + \frac{y}{\sigma_{y}} \left\{ b + ar_{xy} \mp (a\sqrt{\beta_{1}} + c) \sqrt{\frac{y\eta_{x}^{2} - r_{xy}^{2}}{\beta_{2} - \beta_{1} - 1}} \right\}$$

$$+ \frac{y^{2}}{\sigma_{y}^{2}} \left\{ \left( cr_{xy} \mp c \sqrt{\frac{\beta_{1}(y\eta_{x}^{2} - r_{xy}^{2})}{\beta_{2} - \beta_{1} - 1}} \right) \pm a \sqrt{\frac{y\eta_{x}^{2} - r_{xy}^{2}}{\beta_{2} - \beta_{1} - 1}} \right\}$$

$$+ \text{terms of higher order.}$$

Now the regression of z on y for a constant x is linear. Therefore the coefficient of  $y^2$  is zero. To first order terms we may put  $\beta_1 = 0$  and  $\beta_2 = 3$ , and thus

$$cr_{xy} \pm a \sqrt{\frac{y\eta_x^2 - r^2_{xy}}{2}} = 0.$$
 $cr_{xy} \pm b \sqrt{\frac{x\eta_y^2 - r^2_{xy}}{2}} = 0,$ 

Similarly

But c vanishes when  $_{xy}H_{z^2} = _{xy}R_{z^2}$  by (52).

Hence if

$$_{xy}H_{z}^{2}=_{xy}R_{z}^{2}$$

it follows that

$$_{x}\eta_{y} = _{y}\eta_{x} = r_{xy}$$
.

We thus see that if the three generalised correlation ratios  $x_y H_z$ ,  $y_z H_x$ ,  $z_x H_y$  are equal to  $x_y R_z$ ,  $y_z R_x$ ,  $z_x R_y$  respectively, the six correlation ratios  $x_y \eta_z$ ,  $y_y \eta_z$ ,  $x_y \eta_z$ ,  $y_z \eta_x$ ,  $y_z \eta_$ 

#### MISCELLANEA.

# I. On Spurious Values of Intra-class Correlation Coefficients arising from Disorderly Differentiation within the Classes.

By J. ARTHUR HARRIS, Ph.D. Carnegie Institution of Washington, U.S.A.

When the constants of the x and y characters of the population in  $r_{xy}$  are quite indistinguishable symmetrical tables \* may be used, but not otherwise.

Primarily and for the most part, however, the use of symmetrical tables has been restricted to cases in which the degree of interdependence between the measures of all possible pairs † drawn from a considerable series of associated individuals—in short to intra-class correlations ‡—is sought.

The dangers of spurious correlation due to the artificial symmetry of the surface is then much greater  $\S$ . Pearson || long ago pointed out that when intra-class differentiation exists, for example, because of age in the case of characters determined upon the members of a fraternity, or of position on the axis in the case of serial organs, the values of r may be to some extent spurious.

In the cases considered by Pearson differentiation is an orderly phenomenon, i.e. the magnitudes under consideration increase or decrease with age, position on the axis, or some other extrinsic characteristic with such regularity that the relationship can be expressed by an equation which may be used in correcting the raw values of r.

In other cases, the problem is not so simple. Differentiation within the class may exist, but it may be difficult or impossible to arrange the individual measurements by any character outside of themselves to obtain the constants necessary for determining the true correlations from the spurious values deduced from the tables.

*Illustration I.* The correlation between yields of wheat in variety testing.

In variety testing, the experimenter seeks (or should seek), among other things, to determine the correlation between yields of varieties in different years. If this correlation be 0 (and regression be linear) it is clear that the yield of a variety in one year furnishes no basis for prediction

- \* R. Pearl, Biometrika, Vol. v. pp. 249—297, 1907; H. S. Jennings, Journ. Exp. Zool. Vol. x1. pp. 1—134, 1911; J. Arthur Harris, Biometrika, Vol. vn. pp. 325—328, 1910.
- + K. Pearson and others, Phil. Trans., A, Vol. cxcvii. pp. 285-379, 1901; K. Pearson and A. Barrington, Eugenics Laboratory Memoirs, No. V, 1909.
  - ‡ Biometrika, Vol. 1x. pp. 446-472, 1913.
- § With only one pair of measures the probability of spurious correlation is, in cautious work, very slight, for the possibility of differentiation can be easily tested by the critical comparison of the physical constants.
- || Pearson, K., "On Homotyposis in Homologous but Differentiated Organs." Roy. Soc. Proc. Vol. LXXI. pp. 288—313, 1903.

concerning its yield in any subsequent year. If, on the other hand, the correlation be high, prediction from a few years' test may be made with great probability of certainty.

Given a measure of the "performance" of a series of varieties during a number of years it would at first seem quite allowable to form symmetrical tables or to use the intra-class formulae of a former paper\* to determine the intra-varietal correlation, and to regard this as a satisfactory measure of the differentiation of the varieties and of the average prediction value of a year's test. Such is, however, not the case, for while there may be no orderly change in yield throughout the period under consideration, the individual years differ greatly in their average yield for all the varieties. The influence of this "disorderly differentiation" upon r is admirably shown by A. D. Hall's† table of the yield in bushels of wheat in the Rothamsted experiments.

Let b=yield in bushels per acre of any one of m varieties in any one of n years,  $y_1$ ,  $y_2$  be the "first" and the "second" years of a symmetrical intra-varietal correlation surface,  $v_1$ ,  $v_2$  be the "first" and "second" varieties of a symmetrical intra-annual correlation surface. Then  $r_{b_{y_1}b_{y_2}}$  will be a (spurious) measure of the (persistent) differentiation of varieties,  $r_{b_{v_1}b_{v_2}}$ , a (spurious) measure of the differentiation (in the yield of all the varieties) of years. Applying formulae (v)—(ix) of Biometrika, Vol. IX. p. 450, to these data, I find

$$S[n(n-1)] = 2128,$$

$$S[(n-1) \Sigma (b')] = 83122 \cdot 5, \quad S[(n-1) \Sigma (b'^2)] = 3483626 \cdot 4,$$

$$S[\Sigma (b')]^2 = 3610204 \cdot 57, \quad S[\Sigma (b'^2)] = 370820 \cdot 13,$$

$$\bar{b} = 39 \cdot 0613, \quad \sigma_b^2 = 111 \cdot 257328,$$

$$r_{b_{y_1}b_{y_2}} = -.032$$

The result is obviously spurious, for mere inspection of the entries in the table shows that some varieties regularly give heavier yields than others. The source of the spurious value is to be seen in the fact that an intra-class coefficient has been calculated from a symmetrical surface formed from classes (varieties) represented by a series of yields differentiated by annual variations in the growing conditions. By correcting for this source of differentiation by expressing each yield as a deviation from the mean yield of all the varieties for the particular year, i.e.  $b'' = b - \bar{b}_y$ , where the bar denotes a mean and the subscript y that it is for all the yields of a year, I have found  $\ddagger$ 

$$r_{b''y_1}b''y_2 = .266.$$

Measuring the differentiation of years in terms of intra-annual correlation (intra-class correlation in which each class is defined by the year and its individuals are the yields of the different varieties grown), I find from Hall's table

$$\begin{split} S\left[m\left(m-1\right)\right] &= 4440,\\ S\left[\left(m-1\right)\Sigma\left(b'\right)\right] &= 174129\cdot 2, \quad S\left[\left(m-1\right)\Sigma\left(b'^2\right)\right] = 7317531\cdot 92,\\ S\left[\Sigma\left(b'\right)\right]^2 &= 7586436\cdot 21, \qquad S\left[\Sigma\left(b'^2\right)\right] = 370820\cdot 13,\\ \bar{b} &= 39\cdot 2183, \quad \sigma_b{}^2 = 110\cdot 017719, \end{split}$$

$$r_{b_{v_1}b_{v_2}} = .791.$$

Since the varieties have been shown to be differentiated, this result must also be spurious. Let  $b''=b-\bar{b}_v$  where the v indicates that the mean denoted by the bar is for the yield of the

- \* Biometrika, Vol. ix. pp. 446-472, 1913.
- + Hall, A. D., The Book of the Rothamsted Experiments, p. 66, 1905.
- ‡ Science, N. S. Vol. xxxvi. pp. 318—320, 1912. Probably a better method of dealing with such cases will sometime be found. So far I have not succeeded.

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TABLE I.

Yield of Varieties of Wheat in Different Years.

Variety	1871	1872	1873	1874	1875	1876	1877	1878	1879	1880	1881	Lots	Z (y)	$\Sigma (y^2)$	
			,	1						-				Total Aug	
Kivet (Red)			48.1	0. 29	48.4	45.2	49.6	66.1	16.0	55.4	55.5	<u>ರ</u> ಾ	412.3	21263.39	
White Chaff (Red)	1	1	40.6	55.1	40.5	49.5	48.4	29.0	25.8	28.1	54.5	6	398.5	18853.92	
Club Wheat (Red)	36.0	45.8	47.5	9.69	46.6	47.6	49.5	61.0	23.5	16.4	43.4	11	6.94	22515.39	
Golden Drop (Red), Hallett's	39.2	49.8	44.2	51.8	38.1	48.4	49.5	52.8	21.0	18.9	50.8	11	464.8	21088.28	
Bole's Prolific (Red)	9.88	42.8	45.5	48.1	43.8	41.4	44.8	52.8	31.0	24.5	46.5	11	454.5	19468-23	
Hardcastle (White)		46.5	45.0	49.6	33.6	44.0	42.1	54.0	21.5	24.4	45.6	10	403.6	17297.00	
Red Rostock	37.0	1	46.3	53.8	37.4	40.0	46.4	0.49	8.5	28.4	45.8	10	400.6	17784.30	
Red Langham	30.8	43.8	34.1	53.1	34.9	42.2	45.9	20.8	8.22	9.85	48.5	11	435.8	18130.66	
Bristol Red	29.4	44.4	39.2	53.4	31.6	45.4	44.1	52.1	9.12	9.08	46.3	11	435.3	18240.43	
Red Wonder	31.5	43.8	37.1	55.1	33.5	44.5	41.6	52.1	25.0	28.5	45.9	11	434.4	18191.20	
ed Chaff (White)	35.8	37.0	35.3	48.8	34.3	43.8	41.0	1	1	1		<u>_</u>	273.0	10848.30	
Browick (Red)	35.3	40.5	38.5	51.1	38.5	39.1	6.04	49.5	24.0	9.61	47.3	11	424.3	17311.37	
Casey's White	59.9	42.1	37.5	52.1	39.0	45.5	43.0	47.8	15.4	24.1	42.9	11	419.3	17170.55	
Red Nursery	34.1	45.3	27.1	41.1	39.0	37.5	9.04	47.8	30.9	27.5	46.0	11	416.9	16326.03	
Wooly Ear (White)	31.2	45.8	37.0	51.3	36.1	46.6	37.5	48.3	20.0	21.0	44.1	11	415.9	16805.69	
irwell (Old Red Lammas)	31.1	41.3	35.1	47.3	38.5	38.4	39.0	46.3	27.0	0.42	44.8	11	415.8	16228.74	
Golden Rough Chaff (Red)	33.0	39.3	38.5	52.1	38.8	38.4	36.4	46.8	14.4	31.3	41.6	11	410.6	16242.96	
nubb Wheat (Red)	28.4	40.0	35.8	20.2	38.3	40.3	41.5	55.1	8.07	14.9		10	9.298	14742.34	
Original Red (Hallett's)	30.0	35.3	36.4	43.6	56.0	40.1	44.4		1	1		7	255.8	9627-38	
Victoria White (Hallett's)	33.8	45.3	38.3	44.3	33.8	41.1	45.6	43.9	14.9	15.8	44.0	11	397.8	15605-18	
White Chiddam	56.9	38.8	31.8	45.0	32.4	37.5	37.6	49.8	11.9	27.4	47.1	11	383.5	14464.88	
Hunter's White (Hallett's)	56.9	39.8	38.0	45.4	26.4	43.5	40.0	42.3	17.4	25.8	1	10	342.5	12613-91	
Number of Lots	19	19	55	67	22	55	22	50	20	20	18	226	1	370820·13	
Total Yields, $\Sigma(y)$	610.9	804.4	853.9	1116.2	809.2	934.3	943.4	1035.3	410.4	481.9	837.2		8837.1		
					~	-									

variety for all the years it was grown. Correcting for the influence of the differentiation of varieties in this way I have found\*

$$r_{b''_{v_1}b''_{v_2}} = .837.$$

Thus season is a far more important factor than variety in determining an individual yield.

Illustration II. Influence of Personal Equation upon the Correlation between the Grades assigned to the Same Paper by a Series of Instructors.

Stripped of the verbiage in which it has been clothed in discussions among pedagogues, one of the chief problems concerning the reliability of the grades assigned in examinations resolves itself unto the statistical question: What is the correlation between the grades assigned to the same paper by different instructors?

Let g be the grade assigned to any one of m papers by any one of n instructors, let  $i_1$ ,  $i_2$  be the "first" and "second" instructor (of a symmetrical intra-class table) passing judgment upon a paper,  $p_1$ ,  $p_2$  the "first" and "second" paper graded by the same instructor. Then from Table I of D. Starch+ I deduce, by the intra-class formulae (v)—(lx) of Biometrika, Vol. 1x. p. 450,

$$r_{g_{i_1}g_{i_2}} = .659, \quad r_{g_{p_1}g_{p_2}} = .071.$$

By using the deviation method as illustrated above, I have found

$$r_{g''i_1g''i_2} = .732, \quad r_{g''p_1g''p_2} = .386.$$

TABLE II.

Grades of Papers Assigned by Various Instructors.

Instructors.

		1	2	3	4	5	6	7	8	9	10	$\Sigma(g)$
Papers.	1 2 3 4 5 6 7 8 9 10	85 77 74 65 68 94 88 80 70 93	86 80 78 65 82 87 90 84 70 92	88 87 78 62 78 93 95 73 68 85	85 80 75 20 82 87 87 79 50 92	75 62 69 26 64 83 79 72 44 81	80 82 84 60 88 77 85 83 65 83	88 82 91 55 85 89 96 85 75 92	87 87 83 68 86 86 91 91 81 89	85 85 79 55 78 88 87 77 79 84	87 87 80 50 80 89 89 76 79 85	846 809 791 526 791 875 887 800 681 876
	$\Sigma(g)$	794	814	807	737	655	787	838	851	797	802	7882

Both of these results, in which an attempt was made to correct for the personal equation of the instructors in determining the correlation between the estimates of different instructors on the same paper, or to correct for the differences in merit of the papers in testing the individuality of the instructors, are higher than the raw values given above, which are clearly spurious. Similar results ‡ are obtained from Jacoby's astronomical grades §.

- \* Science, loc. cit.
- † Science, N. S. Vol. xxxvIII. p. 630, 1913.
- ‡ Personally, I can attach little pedagogical significance to series as short as those of either Starch or Jacoby. They serve here as illustrations of method merely because I know of no more extensive series.
  - § Science, N. S. Vol. xxxi. p. 819, 1910.

The essentials of this note may be summarized as follows:

In using Intra-class coefficients care must be taken to guard against spurious values arising through differentiation among the individuals of the class.

Besides the orderly differentiation (due to age of individuals, position of organs on axis, etc.) for which Pearson has determined corrective formulae in terms of correlation coefficients, a disorderly differentiation for which such corrective formulae have not as yet been found sometimes obtains. Illustrations of such cases are here given.

Probably the empirical methods used here in correcting for this disorderly differentiation should be replaced by formulae with a sounder theoretical foundation. This I have not as yet been able to do.

The purpose of this note will have been served if it directs attention to a source of danger which may sometimes be encountered in the use of serviceable formulae, and indicates a method by which in the absence of more perfect methods practical results may be secured.

Cold Spring Harbor, N.Y. February 3, 1914.

# II. On an Extension of the Method of Correlation by Grades or Ranks.

By KARL PEARSON, F.R.S.

In a memoir published in 1907\* I have shown how, on the hypothesis of normal distribution, the true correlation of variates r may be ascertained from the correlation  $\rho$  of grades. If  $g_1$  and  $g_2$  be the two grades,  $\nu_1$  and  $\nu_2$  the corresponding ranks, x and y the corresponding variates with means  $\bar{x}$  and  $\bar{y}$ , and standard-deviations  $\sigma_1$  and  $\sigma_2$ , while

$$z = \frac{N}{2\pi\sigma_1\sigma_2} \frac{1}{\sqrt{1-r^2}} \, e^{-\frac{1}{2}} \, \frac{1}{1-r^2} \left( \frac{x^2}{\sigma_1^2} - \frac{2rxy}{\sigma_1\sigma_2} + \frac{y^2}{\sigma_2^2} \right)$$

is the normal frequency surface of the variates, then

$$\begin{split} &\bar{g}_1 \! = \! \frac{1}{2} N \! = \! \bar{g}_2, \quad \sigma_{g_1}{}^2 \! = \! \sigma_{g_2}{}^2 \! = \! \frac{1}{12} N, \\ &g_1 \! - \! \bar{g}_1 \! = \! i_1 \! = \! \frac{N}{\sqrt{2\pi}\,\sigma_1} \int_0^x e^{+\frac{1}{2}\frac{x^2}{\sigma_1^2}} dx, \\ &g_2 \! - \! \bar{g}_2 \! = \! i_2 \! = \! \frac{N}{\sqrt{2\pi}\,\sigma_2} \int_0^y e^{-\frac{1}{2}\frac{y^2}{\sigma_2^2}} dy, \\ &\nu_1 \! = \! \nu_2 \! = \! g \! + \! \frac{1}{2}, \quad \bar{\nu}_1 \! = \! \bar{\nu}_2 \! = \! \frac{1}{2} \left( N \! + \! 1 \right), \\ &\sigma^2_{\nu_1} \! = \! \sigma^2_{\nu_2} \! = \! \frac{1}{12} \left( N \! + \! 1 \right). \end{split}$$

Further I showed in the memoir just cited that

$$r=2\sin\left(\frac{\pi}{6}\,\rho\right)$$

\* "On Further Methods of Determining Correlation," Drapers' Company Research Memoirs (Dulau and Co.), pp. 11, 12.

where a convenient method of finding  $\rho$  was by the formula

$$\rho = 1 - \frac{6S(g_1 - g_2)^2}{N^3}$$

or again by

$$= 1 - \frac{6S (\nu_1 - \nu_2)^2}{N (N^2 - 1)}.$$

The problem has recently occurred of dealing with data where:

(i) One variate is given quantitatively, the other variate is given by ranks.

For example, place in school-class has to be considered in relation to marks in examination, or the rank in a teacher's general appreciation has to be considered in relation to marks in examination.

(ii) One variate is given by broad categories, the other by ranks.

For example, five or six categories of general intelligence are given as the basis of the teacher's classification of intelligence, and this has to be considered with regard to rank in, say, class or examination, possibly with regard to a special subject.

We require in both cases to deduce from the data the true variate correlation.

Case (i). Let x be the character measured by its grade, y the character given quantitatively. Then with the notation above, if  $\rho'$  equal the correlation of grade and of variate, r the correlation of the two variates:

where

$$\begin{split} \rho' &= \frac{p_{g,\,y}}{N\sigma_g\,\sigma_y}\,, \\ p_{g,\,y} &= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} z\,(y-\overline{y})\,(g_1-\overline{g}_1)\,dxdy, \\ \frac{dp_{g,\,y}}{dr} &= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} (y-\overline{y})\,i_1\,\frac{dz}{dr}dxdy. \end{split}$$

Integrating by parts after putting  $\bar{y} = 0$  and writing

$$\begin{split} \frac{dz}{dr} &= \sigma_1 \sigma_2 \, \frac{d^2z}{dx \, dy} \,, * \\ \frac{dp_{g,y}}{dr} &= - \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \sigma_1 \sigma_2 y \, \frac{di_1}{dx} \, \frac{dz}{dy} \, dx \, dy. \end{split}$$

Integrating again by parts:

$$\begin{split} \frac{dp_{g,y}}{dr} &= \sigma_1 \sigma_2 \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \frac{di_1}{dx} z \, dx \, dy \\ &= \sigma_1 \sigma_2 \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \frac{N}{\sqrt{2\pi} \sigma_1} e^{-\frac{1}{2} \frac{x^2}{\sigma_1^2} z} \, dx \, dy \\ &= \frac{\sigma_2 N^2}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \frac{1}{2\pi} \frac{1}{\sqrt{1-r^2}} e^{-\frac{1}{2} \left(\frac{2-r^2}{1-r^2} x'^2 - \frac{2rx'y'}{1-r^2} + \frac{y'^2}{1-r^2}\right)} \, dx' \, dy' \\ &= \frac{\sigma_2 N^2}{\sqrt{2\pi} \sqrt{1-r^2}} \frac{1}{\sqrt{\frac{2-r^2}{(1-r^2)^2} - \frac{r^2}{(1-r^2)^2}}} = \frac{\sigma_2 N^2}{2\sqrt{\pi}} \, . \\ &\frac{d\rho'}{dr} = \frac{d}{dr} \left(\frac{p_{g,y}}{N\sigma_2 \sigma_{g_1}}\right) = \frac{N}{2\sqrt{\pi} \sigma_{g_1}} = \sqrt{\phantom{a}} \, . \\ &^* Phil, \ Trans. \ A., \ Vol. \ 195. \ p. \ 25. \end{split}$$

Hence

Thus since  $\rho'$  vanishes with r,

$$\rho' = \sqrt{\frac{3}{\pi}} r.$$

If we used ranks instead of grades, we should have  $\sigma_{\nu_1}$  for  $\sigma_{g_1}$  and consequently

$$\rho'' = \sqrt{\frac{3}{\pi}} \frac{N}{\sqrt{N^2 - 1}} r.$$

Thus finally

$$r = \sqrt{\frac{\pi}{3}} \, \rho' = 1.0233 \, \rho',$$
 
$$r = \frac{\sqrt{N^2 - 1}}{N} \, 1.0233 \, \rho''.$$

or

It will be clear from this that the correlation  $\rho'$  between rank and quantitative variate can never be "perfect," for it cannot exceed the value '9772, otherwise the correlation r would exceed unity. It will be seen that for practical purposes r is very close to  $\rho'$ , but still from the theoretical standpoint, it is not without interest to discover that the correlation between ranks and a quantitative variate can never be perfect. For example, it is impossible to have perfect correlation between place in class and examination test, even if the boys were in the same order in class and examination. The defect, however, will be very slight.

Case (ii). Let the subscript C refer to any "broad" class and let  $\eta$  be found from either of the formulae

$$egin{aligned} \eta^2 = & rac{12}{N^3} S \left\{ n_c (\overline{g}_c - \overline{g})^2 
ight\}, \ & \eta'^2 = & rac{12}{N \left(N^2 - 1
ight)} S \left\{ n_c (\overline{
u}_c - \overline{
u})^2 
ight\}, \end{aligned}$$

or

the first applying to grades and the second to ranks; then

$$r = 1.0233 \sqrt{\frac{12}{N^3}} S \{n_c (\overline{g}_c - \overline{g})^2\},$$

$$= 1.0233 \sqrt{\frac{12}{N^3}} S \{n_c (\overline{v}_c - \overline{v})^2\},$$

or

according as grades or ranks are used. In actual practice the values of  $\eta'$  or  $\eta''$  should be correct for number of classes and for "broad" categories. See *Biometrika*, Vol. VIII. p. 256 and Vol. IX. p. 118.

Numerical illustrations will be provided later.

#### III. Correction of a Misstatement by Mr Major Greenwood, Junior.

In a recent paper by Mr Major Greenwood and Mrs Frances Wood "On changes in the Recorded Mortality from Cancer and their Possible Interpretation\*" occur the following words: "The case is evidently analogous to that studied by Professor Karl Pearson in his pamphlet, The Fight against Tuberculosis and the Death-rate from Phthisis (Dulau and Co.). Professor Pearson published three diagrams: (a) the general death-rate of England and Wales; (b) the phthisis death-rate; (c) the ratio of phthisis deaths to all deaths. The original figures seem to have been the crude rate for males and females separately from 1835 onwards." The "evident analogy" with what appears to me the wholly fallacious treatment of the authors in their paper above cited I do not now stay to discuss, but I wish to draw attention to the words: "The

<sup>\*</sup> Royal Society of Medicine, *Proceedings*, Vol. vii. Section of Epidemiology, pp. 79—170. March 27, 1914.

original figures seem to have been the crude rate for males and females separately from 1835 onwards." Why the writer of these words should have assumed them without any inquiry of me, or any examination of the values of the crude death-rates (which are accessible to everybody) to be "crude death-rates," I do not know, but they illustrate his readiness to form a biased judgment when his feelings are stirred by unfavourable criticism. As a matter of fact the rates were standardised rates reduced to the population of 1901, and most kindly provided at my special request by the General Register Office. It is of interest to observe that Dr Weinberg of Stuttgart—recently made precisely the same charge as Mr Major Greenwood with the same over-hasty assumption that the reality must be the desired, if undemonstrated, error\*. With the German as with other foes, it is well to leave ample opportunity for their assuming you to be foolish; their assumption may lead them to run against hard reality.

K. P.

#### IV. Note on Reproductive Selection.

By DAVID HERON, D.Sc.

The fact that in the case of man+ fifty per cent. of one generation comes from twenty-five per cent. of the preceding one was first noted by Professor Karl Pearson in the Chances of Death (Vol. I. p. 80) and in dealing more fully with this important generalisation in the Groundwork of Eugenics, p. 27, he said: "It is very difficult from any English statistics to determine how many adults never marry. No information on this point is asked in the death schedule for males; it is asked but imperfectly answered in the case of the schedule for females." In a footnote he adds: "The Registrar-General informs me that the record of civil condition in the case of female deaths is worthless and that no useful return can be made from it." He found that in the Argentine and in Scotland 60 per cent. died unmarried, in the United States 51 per cent., and from the last two English Censuses and the Annual Reports 48 per cent., and added "This indirect method of reaching the result is, however, not very satisfactory. We may, I think, conclude in round numbers that 40 per cent. of the population dies before it reaches the age of 21 and that probably another 20 per cent. are never married." On this assumption Professor Pearson proceeds to show that "about 12 per cent. of all the individuals born in the last generation provide half the next generation."

Some data published in Bulletin of Population and Vital Statistics No. 30 for the Commonwealth of Australia (Tables 48 and 84 a and b) prove that the assumptions made lie very close to the facts. The data are shown in the following table which gives the conjugal condition and issue of the males and females who died in Australia in 1912. From this we find that half the total number of children came from 3337 of the parents (all those who had at least 9 children and part of those who had each 8 children). It thus appears that of the males 17,404 out of  $30,285=57.5^{\circ}/_{\circ}$  died unmarried while half the total offspring came from  $25.9^{\circ}/_{\circ}$  of those who married and  $11.0^{\circ}/_{\circ}$  of the whole number of males, so that approximately three-fifths of the males born die unmarried and one-half of one generation comes from one-quarter of the married population or from one-ninth of all the males born in the preceding generation. The diagram gives a graphical illustration of the argument.

In exactly the same way we find that nearly one-half of the females born in Australia die unmarried and that one-half of one generation comes from one-quarter of the married and from one-seventh of all the females born in the preceding generation.

<sup>\*</sup> Archiv für Rassen- und Gesellschafts-Biologie, 1x. Jahrgang, S. 87. Leipzig, 1912.

<sup>†</sup> It has also been dealt with in various mammals. See the Groundwork of Eugenics, Eugenics Lecture Series π (Dulau and Co.), p. 29.

Conjugal Condition	Children in Each Family	Deaths of Males	Total Children	Deaths of Females	Total Children
Single	0	17404	_	10011	_
Married	. 0	1422		1317	
,,	1	1036	1036	1083	1083
"	2	1098	2196	992	1984
,,	2 3	1127	3381	1050	3150
,,	4	1147	4588	1001	4004
,,	5	1070	5350	976	4880
,,	4 5 6 7	1058	6348	1013	6078
,,	7	1040	7280	974	6818
,,	8 9	992	7936	881	7048
,,	9	819	7371	799	7191
,,	10	801	8010	622	6220
,,	11	473	5203	469	5159
33	12	394	4728	314	3768
,,	13	196	2548	193	2509
"	14	109	1526	101	1414
,,	15	50	750	57	855
,,	16	27	432	22	352
,,	17	7	119	8	136
"	18	5	90	3	54
,,	19	6 3	114		38
,,	20	3	60	$egin{array}{c} 2 \ 2 \ 1 \end{array}$	40
22	21	_	_	1	21
,,	22	_	_	ī	22
23	23	1	23	_	_
	Totals	30285	69089	21892	62824

Diagram to illustrate the fact that three-fifths of those born die unmarried and that one-ninth of one generation produce one-half of the next. (Deduced from records of males.)

First Generation.

Percentages. 10 20 30 40 50 70 80 90 100 Unmarried Married More No Children Less Fertile Fertile Families of 8 and Families of 1-8 upwards 10 20 30 40 50 60 70 80 90 100 Percentages.

Second Generation.

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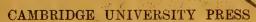
A JOURNAL FOR THE STATISTICAL STUDY OF
BIOLOGICAL PROBLEMS

FOUNDED BY

W. F. R. WELDON, FRANCIS GALTON AND KARL PEARSON

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By H. WAITE, M.A., B.Sc.

1. Introduction. Certain papers have been published in recent years giving the results of research on the variability and correlation of the hand, notably (1) "A First Study of the Variability and Correlation of the Hand," by Miss M. A. Whiteley, B.Sc., and Karl Pearson, F.R.S., Proceedings of the Royal Society, Vol. 65, pp. 126—151, and (2) "A Second Study of the Variability and Correlation of the Hand," by M. A. Lewenz, B.A., and M. A. Whiteley, B.Sc., Biometrika, Vol. I, pp. 345—360. In the former the writers urge "the importance of putting on record all the quantitative measures we can possibly ascertain of variability and correlation" of characters of the human body. Although Finger-Prints, the characters dealt with in the present paper, cannot strictly claim to be quantitative it is hoped by the writer that the results may prove of some interest and use in the solution of the great Problem of Evolution in Man, especially when compared with the results obtained from the study of other measurements of the hand.

The principal motive underlying most of the work which has been done in the past on the subject of Finger-Prints has arisen from the development of means of identification and it was based on the fact that the general pattern and characteristics of the finger-prints of any individual are persistent throughout life. As far as I am aware, however, no paper has yet been published attempting to measure the association between the various types of finger-prints in an individual or comparing these with the relations which have been found to exist between other measurements of the hand. These are the objects of the present paper.

2. Primary Classification of Finger-Prints. As primary classification Purkenje proposed nine types, Galton\* three—each being divided into twenty-four sub-classes,—and Henry† four, these also being sub-divided into a number of classes. For the purposes of this paper I have adopted the method of dividing all the prints into four primary classes; I have also adopted Henry's definitions and

<sup>\*</sup> Fingerprint Directories, by Francis Galton, F.R.S. Macmillan, 1895.

<sup>†</sup> Classification and Uses of Finger Prints, by Sir E. R. Henry, C.V.O., C.S.I. Wyman and Sons, Third edition, 1905.

nomenclature as far as they are required, and these follow in general those of Galton. Secondary classification with its minute details is not used in this paper.

The four classes referred to above are Arches, Loops, Whorls and Composites.

In Arches the ridges run from side to side, consecutive ridges being roughly parallel and the curvature increasing in general from the base to the tip. (Plate XX. Fig. i.)

In Loops some of the ridges are doubled back upon themselves making a half turn or a little more, the two parts of the doubled ridge diverging from each other at the centre of the pattern. (Fig. ii.) Consequently this pattern has an open mouth directed downwards either towards the right or towards the left of the finger. The direction of this opening supplies a means of subdividing Loops into Radial and Ulnar Loops according as the direction is towards the radius or towards the ulna, that is, towards or away from the thumb. As will be seen later (p. 422B) the proportion of Radial Loops is very small except in the forefinger, so that this method of subdivision has been used only in dealing with that finger.

In Whorls some of the ridges make a complete circuit, either as closed concentric ovals or as a more or less continuous ridge forming a spiral. (Fig. iii.)

Composites consist of combinations of two or more of the other patterns. (Fig. iv.) In this class are also included those finger-prints which are too irregular in general outline to be placed in any one of the other main groups.

This class also includes the bulk of those patterns about which Sir Francis Galton, in his book on Finger Prints\*, p. 79, states—"They are as much Loops as Whorls, and properly ought to be relegated to a fourth class." It is possible, however, that some of Galton's "ambiguous cases" may have been classed in this paper with Loops.

For further details of these principal classes with their modifications and subdivisions reference may be made to the works mentioned in the footnotes on p. 421.

- 3. Material. The material on which this investigation is based consists of two thousand complete sets of finger-prints of adult males, part of a much longer series in the Biometric Laboratory of University College, London. They belong to the lower type of artisan and labouring classes. No selection whatever has been made, except that a few sets, which were incomplete or which contained prints so damaged as to be indecipherable, have been rejected.
- 4. Symbols. The following symbols are used:—A = Arch, SL = Small Loop; LL = Large Loop (see p. 423); W = Whorl; C = Composite;  $L_r = \text{Radial Loop}$ ;  $L_u = \text{Ulnar Loop}$ ; R = Right Hand; L = Left Hand.  $R_1, R_2, R_3, R_4, R_5$  designate the thumb, forefinger, middle, ring and little finger respectively of the right hand, and  $L_1, L_2, L_3, L_4, L_5$  represent the corresponding fingers of the left hand.

<sup>\*</sup> Finger Prints, by Francis Galton, F.R.S., Macmillan, 1892.

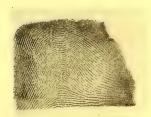


Fig. (i). Arch.



Fig. (ii). Loop.



Fig. (iii). Whorl.



Fig. (iv). Composite.

Illustrations of the four fundamental types of Finger-Print.



5. Distribution of Classes of Finger-Prints. A preliminary survey of the prints brings to light a considerable clustering together of prints of the same kind. Thus, each of 241 sets contains prints of one class only; each of 329 sets has nine prints of one class, and each of 194 sets contains eight out of the ten prints of one class; that is, each of 764 sets, or over 38°/o, has at least eight prints of one class, the large majority of these being loops. Again, each of 892 sets contains prints of two classes only, so that each of 1133 sets—or nearly 57°/o of the whole—has representatives of not more than two of the four classes. On the other hand all four classes appear in only 95 sets, while the number of single hands, each of which contains at least one of every class, is only 23.

For the calculations which follow it has been found advisable to subdivide the loops into two classes, Small Loops and Large Loops (p. 423). Considering these as separate classes, giving five types in all, the distribution of numbers of types for the two hands is shown in the following Table:

TABLE 1.

Distribution of Types in Right and Left Hands.

Number of Types in Right Hand.

se in		1	2	3	4	5	Totals
ber of Types Left Hand.	1 2 3 4 5	37 65 15 1	84 465 256 36 1	47 360 347 83 2	6 61 96 30 1	4 2 1	174 $955$ $716$ $151$ $4$
Number	Totals	118	842	839	194	7	2000

In this Table, taking as origin the cell (3, 2) containing 360 types, we have the following results:

Mean of Left Hand Types, 
$$\sigma_y$$
,  $7628$ 
Mean of Right Hand Types,  $-435$ 
 $\sigma_x$ ,  $7608$ .

We thus find the correlation coefficient (r) to be  $281 \pm 014$ .

The contingency coefficient (c), corrected for the number of cells, is 289. Hence we conclude that there is a distinct, though not very great tendency towards equality in the number of types in the two hands of an individual. It appears, however, that the divergence is rather greater in the right than in the left hand.

The question now arises whether the difference in divergence in the two hands for the samples taken is significant. I have tested this by the method proposed by Professor Karl Pearson\*.

\* "On the Probability that Two Independent Distributions of Frequency are really Samples from the same Population," by Karl Pearson, F.R.S., Biometrika, Vol. VIII, pp. 250—254, July, 1911.

TABLE 2.

Divergence of Types in Right and Left Hands.

Number of Types.

	1	2	3	4	5	Totals
Right Hand	118	842	839	194	7	2000
Left Hand	174	955	716	151	4	2000

For this Table

$$\chi^2 = 33.72$$
,

whence P is less than '000,005.

That is, the odds are more than 200,000 to 1 against the occurrence of two such divergent samples if they were random samples of the same population. In other words the right hand generally tends to have a greater divergence of types than the left.

The following Table gives the distribution of classes of prints for the various fingers of both hands:

TABLE 3.

Distribution of Classes of Prints.

		A	$L_u$	$L_r$	W	C
$egin{array}{c} R_1 \ R_2 \ R_3 \ R_4 \end{array}$	•••	46 352 212 63	1104 537 1399 1015	1 456 38 17	649 481 274 729	200 174 77 176
$R_{5}$ Totals	•••	704	1631	515	228	734
$egin{array}{c} L_1 \ L_2 \ L_3 \end{array}$		91 313	1311	3 383	341 437	254 135
$egin{array}{c} L_3 \ L_4 \ L_5 \end{array}$	•••	215 66 35	1408 1283 1727	35 12 —	240 491 150	102 148 88
Totals	***	720	6461	433	1659	727
Totals for both	hands	1424	12147	948	4020	1461

The most striking feature of this Table is the uneven distribution of the various classes, especially the large proportion of ulnar loops and the very small

number of radial loops except in the forefingers. A comparison of the distribution in the two hands shows considerable differences; e.g., in the left thumb the number of arches is about double the number in the right; again, the whorls in each finger of the right hand are greatly in excess of those on the left, while the left hand has, in every case, an excess of ulnar loops.

If we arrange the numbers of each class in order of magnitude, we see that the order for the arches is identical for the two hands and also for the ulnar loops. In each of the other classes there is one exception to the "identical" order.

I have tested these distributions for each type by the method referred to in the footnote of p. 422A, with the following results:—In the arches the odds are more than 500 to 1 against the occurrence of two such divergent samples which are random samples taken from the same population; in the ulnar loops the odds are more than 200,000 to 1; in the radial loops about 5 to 2; in the whorls more than 1,000,000 to 1, and in the composites more than 1300 to 1.

We may thus fairly conclude that with the exception of the radial loops the frequency distribution of the classes between the fingers is different in the two hands and the radial loops are so few, except in the forefinger, as to be almost negligible.

6. Subdivision of Loops. The great preponderance in the number of loops and the insignificance of the number of radial loops, except in the forefinger, make another subdivision of this class necessary. The method adopted is as follows:—All loops, in common with whorls and composites, contain certain well-defined points; these are (1) the "delta," or "outer terminus," and (2) the "point of the core," or "inner terminus." [See Henry, pp. 22—24.] The number of ridges intervening between the delta of a loop and the point of the core may be anything from one up to about thirty; in only 38 cases out of the 13,095 loops does the number of ridges exceed 25; two of these are over 30, one being 32 and the other 35. The complete distribution of ridges is given in Table 4 a.

In dividing the loops into two sub-classes according to the number of ridges the nearest approach to equality is obtained by taking (a) those containing from 1 to 12 ridges, and (b) those containing 13 or more ridges. For brevity I have called these classes (a) Small Loops, and (b) Large Loops; the terms "Small" and "Large" have no reference to the relative sizes of the patterns. The numbers in the two groups, thus arranged, are 7033 and 6062 respectively.

Table 4 b gives (1) the number of loops for each finger, (2) the means, (3) the standard deviations, and (4) the coefficients of variation in the numbers of ridges.

Examining the Table below consider first the means. The order which is identical in the two hands runs:

(1) Thumb, (2) Ring Finger, (3) Little Finger, (4) Middle Finger, (5) Index.

It will be noticed that this order of the means is quite different from that of the relative areas of the patterns.

TABLE  $4 \alpha$ .

## Distribution of Ridges in Loops.

Right Hand.

Left Hand.

		ugno .	iiana.						oli (i	
No. of Ridges	$R_1$	$R_2$	$R_3$	$R_4$	$R_5$	$L_1$	$L_2$	$L_3$	$L_4$	$L_5$
1	3	19	18	8	7	2	20	21	5	10
2	7	68	47	27	24	15	79	65	25	32
3	7	76	50	26	49	14	117	54	40	42
4	8	71	66	35	68	22	71	60	33	56
4 5	24	67	57	58	70	32	70	52	45	69
6	14	47	80	36	92	29	54	47	32	69
7	24	45	76	44	77	41	64	75	47	70
8	29	50	85	45	73	54	67	70	34	91
9	25	40	97	36	83	65	65	77	53	85
10	43	47	109	55	94	72	73	117	61	122
11	53	55	116	48	100	91	76	124	89	156
12	53	69	120	71	133	110	77	125	119	157
13	65	62	116	66	111	98	65	141	94	134
14	89	60	128	76	143	119	67	139	111	150
15	68	60	84	79	103	100	49	99	94	131
16	91	43	75	73	106	128	35	66	117	136
17	86	38	62	60	97	92	26	47	86	88
18	84	33	28	65	73	70	12	37	60	64
19	100	16	11	34	46	57	11	15	58	33
20	61	12	5	34	48	39	7	6	33	17
21	49	7	4	18	19	25	3	4	22	6
22	34	2	2	19	3	13	6	1	12	4
23	33	4		8	4	17	_	-	9	2
24	22	1	1	4	6	7	1	1	8	2 1
25	11		<u> </u>	2 1	2	$\frac{1}{1}$	_		2	2
26	7	_	_	1	2 2	1	_	_	1	_
27	7			1	1	_			1	_
28	7				_	_	_		1	<u> </u>
29	1	- 1	_	1		<del>-</del>	_	_		_
30		1		1			_	_	2	_
32	_	_	-	1	_	_	_			_
35	_	_		_		_	_	_	1	_
Totals	1105	993	1437	1032	1634	1314	1115	1443	1295	1727

TABLE 4b.

		ber of ops	Me	ans	Standard	Deviations	Coefficients	of Variation
	R	L	R	L	R	L	R	L
Thumb Index Middle Finger Ring Finger Little Finger .	1105 993 1437 1032 1634	1314 1115 1443 1295 1727	$15.52 \pm .10$ $9.69 \pm .12$ $10.41 \pm .08$ $12.37 \pm .12$ $11.75 \pm .08$	$13 \cdot 27 \pm \cdot 09 \\ 8 \cdot 83 \pm \cdot 10 \\ 10 \cdot 55 \pm \cdot 08 \\ 12 \cdot 77 \pm \cdot 10 \\ 11 \cdot 53 \pm \cdot 07$	$5.17 \pm .07$ $5.41 \pm .08$ $4.46 \pm .06$ $5.48 \pm .08$ $4.97 \pm .06$	4·63±·06 4·88±·07 4·53±·06 5·09±·07 4·46±·05		$34.85 \pm .51  55.24 \pm 1.00  42.91 \pm .63  39.85 \pm .61  38.71 \pm .50$

Comparing the two hands we see that the differences in the middle, ring and little fingers are insignificant; in the thumb and index, however, there is a marked difference in favour of the right hand.

The order of the standard deviations in the right hand is:

(1) Ring Finger, (2) Index, (3) Thumb, (4) Little Finger, (5) Middle Finger.

In the left hand the order of the last two is reversed, but the difference is small.

With the exception of the middle finger, where the difference between the two hands is only about equal to the probable error and is therefore insignificant, the standard deviation is in every case greater for the right hand than for the left; the differences are all of the same order of magnitude and range from about 39 to 54.

Coming now to the coefficients of variation—the order in the right hand is:

(1) Index, (2) Ring Finger, (3) Middle Finger, (4) Little Finger, (5) Thumb.

In the left hand the order of the ring and middle fingers is interchanged.

Comparing the two hands we see that in three cases—the thumb, index, and middle finger—the differences are each less than the probable errors; in the other two cases the variability is considerably greater in the right hand than in the left.

I have carefully revised the calculations involved but have been unable to detect any error; neither can I suggest a reason for the large differences.

In "A First Study of the Variability and Correlation of the Hand" (see p. 421), the writers find that the variability of bone lengths is closely related to the relative utility of the fingers, the least variability being that of the most useful finger. There appears, however, to be no such simple relationship between the ridges of the loops and the relative utility of the fingers.

I have compared the distribution of ridges in the loops of the thumbs by Professor Pearson's method (p. 422A, footnote), which gives  $\chi^2 = 166.64$ ; hence the odds are much greater than 1,000,000 to 1 against the occurrence of two such divergent samples if they were random samples taken from the same population.

The distribution—absolute and percentage—of the five groups is now as follows (Table 5).

In comparing the large and small loops it will be seen that in both hands there is an excess of large loops in the thumb, ring and little fingers, and an excess of small loops in the index and middle fingers. The order of these classes agrees in the two hands with one exception in each case.

An approximate measure of the relationship existing between the various combinations of digits is given by the number of cases in which two particular digits on the same or on opposite hands have the same pattern. Table 6a gives the percentages for the same hand and for digits of the same name on opposite

TABLE 5.

		Are	ches	Small	Loops	Large	$\mathbf{Loops}$	Wh	orls	Comp	posites
$egin{array}{c} R_1 \ R_2 \ R_3 \ R_4 \ R_5 \end{array}$		No. 46 352 212 63 31	°/ <sub>°</sub> 2·30 17·60 10·60 3·15 1·55	No. 290 654 921 489 870	°/° 14·50 32·70 46·05 24·45 43·50	No. 815 339 516 543 764	°/° 40·75 16·95 25·80 27·15 38·20	No. 649 481 274 729 228	°/ <sub>0</sub> 32·45 24·05 13·70 36·45 11·40	No. 200 174 77 176 107	°/° 10·00 8·70 3·85 8·80 5·35
Totals	***	704		3224		2977		2361		734	
$egin{array}{c} L_1 \ L_2 \ L_3 \ L_4 \ L_5 \ \end{array}$		91 313 215 66 35	4·55 15·65 10·75 3·30 1·75	547 833 887 583 959	27:35 41:65 44:35 29:15 47:95	767 282 556 712 768	38:35 14:10 27:80 35:60 38:40	341 437 240 491 150	17:05 21:85 12:00 24:55 7:50	254 135 102 148 88	12:70 6:75 5:10 7:40 4:40
Totals	•••	720		3809		3085	-	1659		727	
Totals for both	hands	1424		7033		6062		4020		1461	

hands; the readings for other combinations of digits on opposite hands are given in Table 6 d, p. 431, where all the patterns are grouped in three classes for the sake of comparison with Galton's results.

Remarks on Table 6 a. (a) The percentages vary greatly with different combinations and with different patterns.

- (b) The means and totals for digits of the same name on opposite hands are all much greater than the corresponding readings for the right or for the left hand; the means, with one exception, and also the totals for particular combinations on the left hand are all greater than the corresponding readings for the right.
- (c) The order of magnitude of the totals is nearly the same for the two hands, those of the combinations including the thumb being, with one exception in each hand, the lowest. Hence, judging the relationship by the totals, it appears that (1) digits of the same name on opposite hands are the most closely related, the magnitude falling in order from the little fingers to the thumbs; (2) omitting the thumbs, two consecutive digits are generally more closely related than others more widely separated; (3) the digits of the left hand are more closely related than those of the right.
- (d) The relationship between the thumb and any other digit seems to be less close than that between any pair of digits not including the thumb; also, in both

hands, the thumb appears to be most closely related to the ring finger, then to the little finger, next to the middle and least to the fore-finger.

Another method of investigating the approximate relationship between the various digits is by means of a "centesimal" scale, as in Galton's Finger Prints, Ch. VIII. Table 6 b gives such scale readings for small loops, large loops and whorls, for pairs of digits on the same hand and for digits of the same name on opposite hands. I have not considered it necessary to include other couplets

TABLE 6 a.

Percentage of Cases in which various pairs of Digits possess the same Class of Pattern.

		Ri	ght Ha	ınd				L	eft Ha	nd		
Couplet	A	SL	LL	W	C	Totals	A	SL	LL	W	C	Totals
Thumb and fore-finger middle finger middle finger ittle fore-finger and middle finger ring little Middle and ring finger little Ring and little	1.5 1.3 .7 .4 6.4 2.3 1.2 2.5 1.0	6·3 8·7 6·5 9·9 22·7 13·7 20·1 16·8 26·8 20·0	$\begin{array}{c} 7.5 \\ 11.2 \\ 12.4 \\ 15.0 \\ 7.2 \\ 6.4 \\ 9.1 \\ 9.1 \\ 14.0 \\ 15.7 \end{array}$	13·0 8·0 17·8 6·9 8·9 16·3 6·8 12·0 4·6 10·0	1·4 ·7 1·1 ·9 1·2 ·9 ·9 ·7 ·4 1·0	29·7 29·9 38·5 33·1 46·4 39·6 38·1 41·1 46·8 47·5	2·4 1·6 ·7 ·7 5·8 2·5 1·3 2·6 1·2 ·9	15·7 16·2 13·2 19·0 26·3 17·8 26·3 21·1 28·9 23·7	7·2 13·4 17·1 15·7 7·9 7·1 8·2 15·4 15·3 19·5	8·3 4·9 7·9 2·7 8·6 12·7 4·3 8·8 2·9 6·0	1:3 1:4 1:5 :9 1:2 1:5 :3 :8 :6 :8	34·9 37·5 40·4 39·0 49·8 41·6 40·4 48·7 48·9 50·9
Means	1.8	15.2	10.8	10.4	.9	39.1	2.0	20.8	12.7	6.7	1.0	43.2

Couplet	A	SL	LL	W	C	Totals
Two thumbs ,, fore-fingers ,, middle fingers ,, ring ,, ,, little ,,	1.5 9.3 5.8 1.9	10·2 22·7 31·8 18·2 36·1	23·4 5·6 14·8 18·4 27·2	13.5 14.4 7.0 21.2 5.0	2·7 1·4 ·9 1·5 1·4	51·3 53·4 60·3 61·2 70·6
Means	3.9	23.8	17.9	12.2	1.6	59.3

from opposite hands, because, as is shown later, the relationship between any pair of digits from opposite hands is practically the same as between the corresponding pair on the same hand. I have also omitted arches and composites from this part of the inquiry as the numbers belonging to these classes are, as a rule, comparatively small.

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The scale reading for any pair of digits is calculated as follows:—

Take, for example, the whorls on the right thumb and right fore-finger; the former has 32.5 and the latter 24 per cent. of whorls, while 13 per cent. of right hands have whorls on both thumb and fore-finger. Now from independent probability we shall expect  $\frac{32.5\times24}{100\times100}\times100$ , or 7.8 per cent. of "double whorls" in this combination of digits and we therefore conclude that the remaining 5.2 per cent. of double whorls are due to a relationship between the digits. If we set aside the 7.8 per cent. out of the 32.5 and 24, we see that from the remaining 24.7 and 16.2 per cent., the greatest possible percentage of double whorls would be 16.2; but as the actual percentage in addition to the 7.8 is 5.2, the centesimal measure of the relationship is  $\frac{5.2\times100}{16.2}$ , or 32, to the nearest unit.

TABLE 6 b.

Approximate Measures of Relationship between various pairs of Digits on a Centesimal Scale.

Complet		Right	Hand		Left Hand				
Couplet	SL	LL	W	Means	SL	LL	W	Means	
Thumb and fore-finger  ,, middle finger  ring ,, little ,,  Fore and middle fingers  ,, ring ,,  ,, little ,,  Middle and ring ,,	16 26 27 44 44 35 32 42	6 0 8 0 22 15 25	32 38 29 42 54 49 47 80	18 21 21 29 40 33 35 44	27 26 27 41 34 33 29 50	21 16 16 4 39 23 32 31	34 28 29 23 64 44 46 64	27 23 24 23 46 33 36 48	
Ring and little ,,	29 67	26 32	31 81	29 60	33 64	27 26	30 74	30 55	

Couplet	SL	LL	W	Means
Two thumbs ,, fore-fingers ,, middle fingers ,, ring ,, ,, little ,,	59	34	69	54
	48	27	55	43
	47	41	52	47
	64	50	78	64
	67	53	62	61

Most of the remarks on Table 6 a will be found applicable to Table 6 b, with, at most, but slight modification; the chief differences are that the relationship between the middle and little fingers is not so high in Table 6 b as in Table 6 a, and the order for pairs of like digits is not the same in the two Tables.

Comparison of results with those of Galton. In order to compare with Galton's results it is necessary to put large and small loops into one class and to include composites with whorls. Making some allowance for the difference of classification, and for any slight variation which may be due to the fact that the material is drawn from very different classes of the population, it will be found that there is almost perfect agreement between our data on all essential points.

The relative frequency found in the two investigations was:-

	Galton	Waite
Arches	6.5 per cent.	7·1 per cent.
Loops	67.5 ,, ,,	65.5 ,, ,,
Whorls	26.0 " "	27.4 ,, ,,

The differences are small in comparison with some found by Galton when examining the finger-prints of different races. For example, 1332 Hebrew children had arches on the right fore-finger in 13:6 per cent. of the cases, while only 7:9 per cent. of 250 English children had arches on that finger.

TABLE 6 c.

Percentage Frequency of Arches, Loops and Whorls on the different Digits.

	Galton*						WAITE							
	From observations of the 5000 digits of 500 persons							From observations of 20000 digits of 2000 persons						
Digit	Arc	hes	Lo	ops	Whorls		Arches		Loops		Whorls			
	R	L	R	L	R	L	R	L	R	L	R	L		
Fore-finger Middle finger Little ,, Thumb Ring finger	17 7 1 3 2	17 8 2 5 3	53 78 86 53 53	53 76 90 65 66	30 15 13 44 45	28 16 8 30 31	17.6 10.6 1.5 2.3 3.2	15·7 10·7 1·7 4·5 3·3	49.7 71.9 81.7 55.2 51.6	55.7 72.2 86.4 65.7 64.7	32·7 17·5 16·8 42·5 45·2	28.6 17.1 11.9 29.8 32.0		
Totals	30	35	323	350	147	113	35.2	35.9	310.1	344.7	154.7	119.4		

Galton arranged the digits as in Table 6 c, in order to bring out certain peculiarities. He says:—

"The digits are seen to fall into two well-marked groups; the one including the fore, middle, and little fingers, the other including the thumb and ring finger. As regards the first group, the frequency with which any pattern occurs in any named digit is statistically the same, whether

<sup>\*</sup> From Finger Prints, p. 116, Table II.

that digit be on the right or on the left hand; as regards the second group, the frequency differs greatly in the two hands. But though in the first group the two fore-fingers, the two middle, and the two little fingers of the right hand are severally circumstanced alike in the frequency with which their various patterns occur, the difference between the frequency of the patterns on a fore, a middle, and a little finger, respectively, is very great.

"In the second group, though the thumbs on opposite hands do not resemble each other in the statistical frequency of the A. L. W. patterns, nor do the ring fingers, there is a great resemblance between the respective frequencies in the thumbs and ring fingers; for instance, the whorls on either of these fingers on the left hand are only two-thirds as common as those on the right. The figures in each line and in each column are consistent throughout in expressing these curious differences, which must therefore be accepted as facts, and not as statistical accidents, whatever may be their explanation." (Galton, Finger Prints, p. 116.)

These remarks apply with equal force to my figures although the actual percentages differ somewhat in certain cases, the most marked being in the middle finger arches and the little finger whorls.

The following points of agreement in the distribution of the patterns are also noticed by reference to Table 6 c.

The frequency of arches on the fore-fingers is much greater than on any other of the four digits. "It amounts to 17 per cent. on the fore-fingers, while on the thumbs and on the remaining fingers the frequency diminishes in a ratio that roughly accords with the distance of each digit from the fore-finger.

"The frequency of Loops has two maxima; the principal one is on the little finger, the secondary on the middle finger.

"Whorls are most common on the thumb and the ring-finger, most rare on the middle and little fingers." (Finger Prints, p. 117.)

In discussing radial and ulnar loops, which Galton describes as loops having "inner" and "outer" slopes, respectively, he says:—

"In all digits except the fore-fingers, the inner slope is much the more rare of the two; but in the fore-fingers the inner slope appears two-thirds as frequently as the outer slope. Out of the percentage of 53 loops of the one or other kind on the right fore-finger, 21 of them have an inner and 32 an outer slope; out of the percentage of 55 loops on the left fore-finger, 21 have inner and 34 have outer slopes. These subdivisions 21-21 and 32-34 corroborate the strong statistical similarity that was observed to exist between the frequency of the several patterns on the right and left fore-fingers; a condition which was also found to characterise the middle and little fingers." (Finger Prints, p. 118.)

These statements are true, in general, of my Table 3, but my percentages on the right fore-finger are 22.8 radial and 26.9 ulnar; on the left they are 19.2 and 36.6 respectively.

Close agreement is also observed in Table 6d which shows the tendency of digits to resemble one another in their various combinations. Galton omits combinations into which the little finger enters "because the overwhelming

frequency of loops in the little fingers would make the results of comparatively little interest, while their insertion would greatly increase the size of the table." (Finger Prints, p. 119.) I have included them, however, for the sake of comparison and completeness.

My percentages are readily obtained from Tables LVI to C in the Appendix.

TABLE 6 d.

Percentage of Cases in which the same Class of Pattern occurs in various Couplets of Digits.

	Galton*							Waite						
Couplet	Arches in		crches in Loops in		Whorls in		Arches in		Loops in		Whorls in			
	Same hand	Opposite hand	Same hand	Opposite hand	Same hand	Opposite hand	Same hand	Opposite hand	Same hand	Opposite hand	Same hand	Opposite hand		
Two thumbs , fore-fingers , middle fingers , ring ,   little ,,  Thumb and fore-finger ,, mid-finger ,ring finger Fore and mid-finger Middle and ring finger Thumb and little finger Fore and little finger Fore and little finger Ring and little finger		2 9 3 2 	35 48 40 48 35 50	48 38 65 46 — 33 47 38 46 35 50 —	16 9 20 12 17 13	24 20 9 26 — 15 8 18 11 17 12 —		1.6 9.3 5.8 1.9 .9 1.85 1.5 .6 5.5 2.3 2.4 .45 1.15 1.0	36·8 47·0 41·0 44·3 36·5 48·3 54·2 47·7 63·9 56·1	$\begin{array}{c} 47 \cdot 4 \\ 36 \cdot 2 \\ 60 \cdot 6 \\ 46 \cdot 3 \\ 63 \cdot 2 \\ 35 \cdot 7 \\ 46 \cdot 7 \\ 39 \cdot 4 \\ 43 \cdot 5 \\ 35 \cdot 7 \\ 47 \cdot 1 \\ 53 \cdot 6 \\ 47 \cdot 2 \\ 63 \cdot 5 \\ 54 \cdot 8 \end{array}$		24·5 20·4 10·5 27·9 6·3 17·5 10·5 19·0 12·3 20·2 13·7 8·1 8·1 6·1 11·8		

In commenting on his results in Table 6 d, Galton says:—"The agreement in the above entries is so curiously close as to have excited grave suspicion that it was due to some absurd blunder, by which the same figures were made inadvertently to do duty twice over, but subsequent checking disclosed no error. Though the unanimity of the results is wonderful, they are fairly arrived at, and leave no doubt that the relationship of any one particular digit, whether thumb, fore, middle, ring or little finger, to any other particular digit, is the same, whether the two digits are on the same or on opposite hands."

It will be noticed, however, that while exactly half of Galton's eighteen pairs of percentages, which are worked to the nearest unit only, are in strict agreement, in all the other cases the result is one or two units less for two digits on opposite hands than for the corresponding digits on the same hand. In my figures the percentage for two digits on opposite hands is in every case the lower, and

<sup>\*</sup> Finger Prints, p. 120, Tables VI a and VI b.

although the differences are small, ranging only up to 1.8 while four-fifths of them are less than 1, the consistency of the results suggests a slightly closer relationship between a pair of digits on the same hand than between the corresponding pair on opposite hands. This view is further supported at a later stage of this paper. (See Remark (d) on Tables 14–16, p. 450.)

One further comparison is of interest, namely, the measure of relationship between the various digits on a centesimal scale. It should be noted, however, that while Galton's means are based on loops and whorls only, omitting arches from his three groups, mine are based on small loops, large loops and whorls, omitting arches and composites from my five groups; also Galton gives no results for those combinations which include the little finger.

TABLE 6 e

Approximate Measures of Relationship between the various Digits, on a Centesimal Scale.

G. W. L.	Galton*	Waite			
Couplet	Means	Right	Left		
Thumb and fore-finger	24	18	27		
" middle finger	27	21	23		
,, ring finger	39	21	24		
Fore and middle finger	60	40	46		
", ring finger	23	33	33		
Middle and ring finger	52	44	48		
Right and left thumbs	61	5	4		
" fore-fingers …	48	4			
,, middle fingers	43	4	7		
" ring fingers	65	6	4		

For the reasons given above we could hardly expect that these readings would be even approximately equal, but for all that, the same general relations are seen to hold good in the two sets of results.

It is convenient at this stage to summarize a few of the most important points which have been brought to light in the foregoing pages. These are:

- (a) A greater divergence of types in the right hand than in the left.
- (b) A clustering of the same type in the hands of an individual.
- (c) The uneven distribution of the various types in the different fingers, especially the almost entire absence of ulnar loops except in the index.

<sup>\*</sup> Finger Prints, p. 129, Table VIII.

- (d) The differentiation of types in the two hands, in particular the large excess of whorls in the right hand and of arches in the left thumb.
- (e) Where there is any significant difference in the means, standard deviations and coefficients of variation in the numbers of ridges in the loops of the two hands those quantities are always greater for the right hand than for the left.
- (f) The relationship between digits of the same name on opposite hands is closer than that between any others; the digits of the left hand are more closely related than those of the right; and two consecutive digits, whether on the same or on opposite hands, are generally more closely related than others which are more widely separated. The relationship between the thumb and any other digit is less close than that of any pair not including the thumb.

We may thus conclude that the left hand in its distribution of patterns is differentiated from the right and that individual fingers are associated in a differential way with special types. We know that the right hand is differentiated from the left in use, and it would seem reasonable to suppose, even if we cannot account for the adaptation to use, that the finger-prints have been differentiated in accordance with this use differentiation.

It may be suggested that the finger-prints if differentiated in accordance with diversity of use of the several fingers and of each hand follow a law of differentiated utility and not as the bones a law of maximum general utility of the finger.

- 7. Correlation between the Classes of Finger-Prints. The object of this section is to obtain the associations between the various classes of prints and on the basis of these associations to enquire whether any Natural Order exists in which a certain degree of continuity may be assumed. For a complete investigation of this problem fifty-five Tables are necessary. They are:
  - (a) 10 Tables of Classes for the Right Hand.
  - (b) 10 ,, ,, Left Hand.
  - (c) 25 , , , Right against the Left Hand.
  - (d) 10 ,, both Hands together.

These Tables are given in the Appendix, pp. 453 et seq.

The correlation coefficients and the contingencies have been calculated for the whole of these Tables. For all the restricted Tables, I to XX, and XLVI to LV, and in certain of the remaining Tables where the results of the other two methods are widely divergent, the correlation ratio has also been found. In these cases I have obtained  $\eta$  in both directions, the values of  $\eta$  given in Tables 8 and 9 being the square root of the product of the two  $\eta$ 's for each Table \*.

\* The arithmetic instead of the geometric mean might have been taken, and there would not have been very marked differences. But the geometric mean has the advantage of a symmetrical value, i.e.

$$\sqrt{\eta_{x}\eta_{y}} = \frac{\left[S\left\{n_{x}\left(\overline{y}_{x} - \overline{y}\right)^{2}\right\} S\left\{n_{y}\left(\overline{x}_{y} - \overline{x}\right)^{2}\right\}\right]^{\frac{1}{2}}}{\sigma_{x}\sigma_{y}},$$

which has certain analogies with a coefficient of correlation.

8 a. Method of Calculating the Coefficients of Contingency in Restricted Tables. It will be noticed that the Tables I to XX and XLVI to LV, given in the Appendix, differ in general character from most correlation tables since the whole of the cells in the lower right-hand portion are necessarily empty. Consequently the usual method of finding the independent probability numbers for the purpose of calculating contingencies is not applicable to those Tables. The method which has been employed was suggested to me by Professor Pearson. It is as follows:

Consider Table VI, Appendix, p. 454, which gives the distribution of small loops and whorls for the right hand. Commencing with the 45 hands which concontain 5 small loops each, it will be seen that the independent probability number is the same as the observed, since a hand which has five prints of one class can have no other. In the next column the distribution of the 211 prints by independent probability is not in the ratio of 861 to 497 since 45 of the 861 have already been disposed of, but in the ratio of 816 to 497, that is, the numbers in the two rows are 1311 and 799. Again in the third column from the right containing 3 small loops, 45 and 1311 of the first row are accounted for and 799 of the second row; hence the independent distribution of the 306 in the third column is in the proportion of 6849: 4171: 292; that is, the numbers are 1503, 916, and 641; and so on.

It should be noted that the same independent probability numbers are obtained if we commence at the bottom of the first column with the 50 hands each containing 5 whorls and work horizontally instead of vertically.

The differences between these independent probability numbers and the observed numbers are then used to find the contingency in the same way as in the ordinary contingency Table.

No correction for the number of cells has been applied to the contingency coefficients in this type of Table as we have, at present, no appreciation of what it should be.

The complete contingency Table, worked as described, is given below.

Note on Calculation of Contingency Coefficients. It should be borne in mind that in finding the independent probability numbers in all contingency tables as well as in calculating the standard deviations, it is assumed that the distribution of the marginal totals is in the same ratio as would be the case if the whole population were taken; in other words, that if  $n_s$  is the total of an array when a sample N is taken and  $m_s$  the total of the corresponding array when the whole population M is taken, then it is assumed that

$$n_s = m_s \frac{N}{M}.$$

Evidently the correct value of the independent probability number in the (s, s') cell of an ordinary contingency table would be

$$rac{m_srac{N}{M} imes m_{s'}'rac{N}{M}}{N}$$
 or  $m_sm_{s'}'rac{N}{M^2}$ 

and the contributory contingency

$$\frac{\left(n_{ss'} - m_s m'_{s'} \frac{N}{M^2}\right)^2}{m_s m'_{s'} \frac{N}{M^2}} \, .$$

TABLE 7.

Contingency Table.

Small Loops, R.

	0 .	1 .	2	3	4	5	Totals
0	n 78 $\beta$ 200·6 $\psi$ -122·6 $\psi^2/\beta$ 74·93	144 167·4 - 23·4 3·27	204 166·6 37·4 8·40	211 150·3 60·7 24·51	179 131·1 47·9 17·50	45 45 —	861
1	$   \begin{array}{r}     106 \\     122 \cdot 2 \\     -16 \cdot 2 \\     2 \cdot 15   \end{array} $	153 101·9 51·1 25·63	126 101·4 24·6 5·97	80 91.6 -11.6 1.47	32 79·9 -47·9 28·72		497
2	130 85·5 44·5 23·16	92 71·4 20·6 5·94	55 71·0 -16·0 3·61	15 64·1 - 49·1 37·61			292
9	125 63.8 61.2 58.70	$   \begin{array}{r}     38 \\     53 \cdot 2 \\     -15 \cdot 2 \\     4 \cdot 34   \end{array} $	7 53·0 -46·0 39·92		=	  	170
4	104 · 70·9 33·1 15·45	26 59·1 -33·1 18·54					130
5	50 50		_			_	50
Totals	593	453	392	306	211	45	2000

$$\chi^2 = S(\psi^2/\beta) = 399.82,$$
  $\phi^2 = \chi^2/n = 19991,$   $C_2 = \sqrt{\frac{19991}{119991}} = 4082.$ 

Similarly the quantities  $m_s \frac{N}{M}$ ,  $m'_{s'} \frac{N}{M}$ , etc. would be the correct marginal totals to use in finding the independent probability numbers for the restricted contingency Biometrika x

tables and in obtaining the standard deviations, instead of the observed totals  $n_s$ ,  $n'_{s'}$ , etc.

However, as we do not generally know M,  $m_s$ ,  $m'_{s'}$ , etc., we are obliged to use the observed marginal totals as the nearest approximation we can get to the correct values, although  $n_s$  is not, in general, equal to  $m_s \frac{N}{M}$ . A similar assumption is of course always made in the formulae for the probable errors of samples, where the sample value is put ultimately for the population value.

8 b. Correlation Ratio of Restricted Tables. It is obvious that the ordinary method of calculating the correlation ratio also requires modification with Tables of this type; for this method is based on the differences between the means of the marginal totals and the means of the arrays. Now, in restricted Tables it would be impossible for the means of about half the arrays to approximate to the means of the marginal totals and it would be fallacious to base any conclusion on the deviations of the observed means from impossible values.

A nearer approximation would be to take the pseudo  $\eta$  from the formula

$$\eta_{p}^{2} = \frac{S\left\{n_{x}\left(\overline{y}_{a} - {}_{a}\overline{y}_{i}\right)^{2}\right\}}{N\sigma_{y}^{2}},$$

where  $_{a}\overline{y}_{i}$  is the mean of an array of the independent probability numbers; but the denominator of this formula must be modified in such a way that in a case of perfect association,  $\eta = \text{unity}$ . The desired result is obtained if we put  $\Sigma^{2}$  instead of  $\sigma_{y}^{2}$ , where

$$\Sigma^2 = \frac{SS (y - a\overline{y}_i)^2}{N}.$$

We may write

$$\begin{split} \Sigma^2 &= \frac{SS\left(y - \overline{y}_a + \overline{y}_a - a\overline{y}_i\right)^2}{N} \\ &= \frac{SS\left(y - \overline{y}_a\right)^2}{N} + \frac{S\left\{n_x\left(\overline{y}_a - a\overline{y}_i\right)^2\right\}}{N} + \frac{2SS\left(y - \overline{y}_a\right)\left(\overline{y}_a - a\overline{y}_i\right)}{N} \\ &= \frac{S\left(n_x\sigma_a^2\right)}{N} + \frac{S\left\{n_x\left(\overline{y}_a - a\overline{y}_i\right)^2\right\}}{N}, \end{split}$$

since the third term vanishes; hence

$$\eta^2 = \frac{S \left\{ n_x \left( \overline{y}_a - a \overline{y}_i \right)^2 \right\} / N}{S \left( n_x \sigma_a^2 \right) / N + S \left\{ n_x \left( \overline{y}_a - a \overline{y}_i \right)^2 \right\} / N}.$$
But
$$\frac{S \left( n_x \sigma_a^2 \right)}{N \sigma_y^2} = 1 - \eta_c^2,$$
and
$$\frac{S \left\{ n_x \left( \overline{y}_a - a \overline{y}_i \right)^2 \right\}}{N \sigma_y^2} = \eta_p^2,$$

where  $\eta_e$  is the crude  $\eta$  found by the ordinary method.

We have, therefore, the value of the correlation ratio of restricted Tables given by

$$\eta^{2} = \frac{{\eta_{p}}^{2}}{1 - {\eta_{c}}^{2} + {\eta_{p}}^{2}},$$

or

$$\eta = rac{\eta_p}{\sqrt{1-{\eta_c}^2+{\eta_p}^2}}$$
 .

The correlation ratio has been found by the method described above for all the restricted Tables; it has also been determined by the ordinary method for a few of the other Tables, but no correction for number of arrays has been applied. The results, together with the coefficients of correlation and of contingency, are given in Tables 8 and 9.

Regression curves for all the restricted Tables are given on Plates  $(a-\epsilon)$ . The continuous line is the independent probability curve and the broken line the curve of the observed means. It follows that the area between the curves, weighted, of course, with the marginal totals, gives a measure of the correlation ratio between the two characters.

Each set of three figures for two particular characters, namely, those for the right hand, left hand, and both hands respectively, will generally be found to resemble each other closely. Irregularities occur chiefly with composites but this is not surprising if we consider the nature of this class.

8c. Coefficients of Correlation of Restricted Tables. A glance at the diagrams of means of the restricted Tables, Plates  $(a-\epsilon)$ , shows that the regression is generally non-linear; it is also evident that a sensible value of r is introduced by the restriction\*. Hence the value of r as found by the ordinary product-moment method is (i) too small because of the skewness of regression and (ii) too large on account of the restriction. These two contrary causes render the coefficient of correlation of restricted Tables unreliable and therefore quite valueless; for even if it sometimes agrees fairly closely with the correlation ratio and the contingency coefficient, this agreement is probably due to the fact that the two sources of error counterbalance each other.

In the remaining Tables, for which the results are given in Table 9, the regression is frequently skew; for this reason and for those given above, I have rejected the values of the coefficient of correlation in the sequence and have based my conclusions on the contingency coefficients, confirmed in general by the correlation ratio.

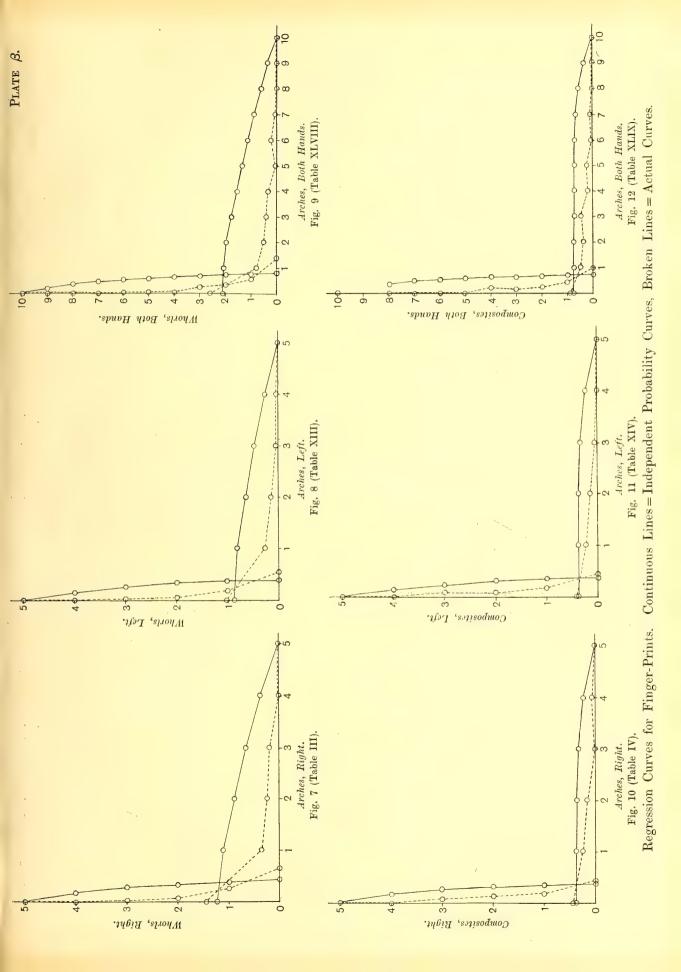
<sup>\*</sup> For example, in small loops and large loops, left, the case in which the difference between r and c is the greatest, the independent probability numbers have the correlation coefficient - '512 (instead of the theoretical value zero), as compared with - '507 of the observed numbers. In the case of arches and small loops, both hands, r for the independent probability numbers is - '148, as against + '147 of Table 8.

Large Loops, Right.

က

Small Loops, Right.

2



Large Loops, Right.

Whoi'ls, Right.

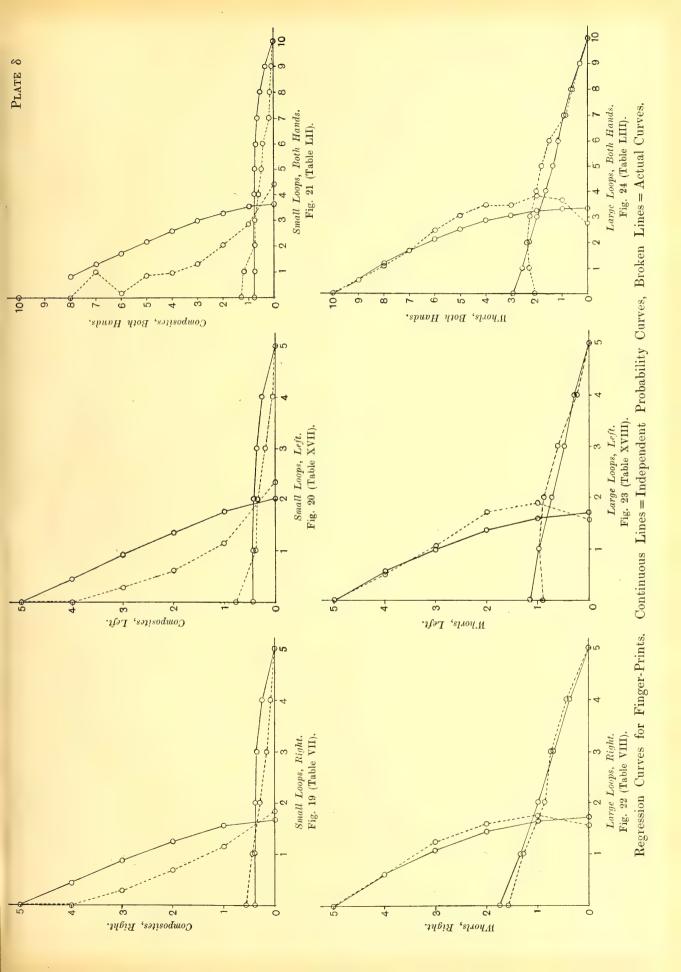


TABLE 8.

1		r	$y_x\eta_c$	$yx\eta_{P}$	$y_x\eta$	$_{xy}\eta_c$	$_{xy}\eta_{p}$	$_{xy}\eta$	η	C	Table in Appendix
Right Hand	Arches and Small Loops  "Large Loops "Whorls "Composites Small Loops and Large Loops "Whorls Composites Large Loops and Whorls "Composites Whorls and Composites	*062 - '273 - '317 - '146 - '422 - '585 - '270 - '234 - '093 - '020	·192 ·273 ·359 ·154 ·438 ·622 ·273 ·239 ·138 ·162	·242 ·194 ·283 ·139 ·074 ·313 ·207 ·079 ·093 ·117	·227 ·198 ·290 ·139 ·082 ·371 ·210 ·081 ·093 ·126	*228 ·298 ·353 ·157 ·430 ·574 ·273 ·305 ·104 ·032	·266 ·215 ·286 ·140 ·073 ·315 ·197 ·112 ·045 ·061	·264 ·220 ·292 ·140 ·080 ·385 ·201 ·116 ·045 ·061	·251 ·209 ·291 ·140 ·081 ·378 ·205 ·097 ·065 ·088	·305 ·246 ·335 ·154 ·166 ·408 ·228 ·162 ·128 ·137	I III IV V VI VII VIII IX X
Left Hand	Arches and Small Loops  " Large Loops " Whorls " Composites Small Loops and Large Loops " Whorls " Composites Large Loops and Whorls " Composites Whorls and Composites	·038 - ·333 - ·255 - ·154 - ·507 - ·565 - ·365 - ·160 - ·080 ·115	·197 ·344 ·286 ·159 ·534 ·623 ·392 ·193 ·131 ·208	·271 ·253 ·232 ·144 ·095 ·364 ·298 ·129 ·063 ·217	·267 ·261 ·235 ·145 ·112 ·422 ·309 ·131 ·063 ·217	·249 ·375 ·281 ·164 ·510 ·570 ·401 ·260 ·088 ·173	·301 ·293 ·232 ·147 ·023 ·310 ·281 ·157 ·007 ·202	·292 ·302 ·235 ·148 ·025 ·353 ·293 ·160 ·007 ·201	·281 ·280 ·235 ·146 ·055 ·386 ·301 ·145 ·021 ·209	·335 ·309 ·274 ·162 ·120 ·419 ·311 ·236 ·103 ·244	XI XIII XIV XV XVI XVII XVIII XVIII XIX XX
Both Hands	Arches and Small Loops , Large Loops , Whorls , Composites Small Loops and Large Loops , Whorls , Composites Large Loops and Whorls , Composites Whorls and Composites	·147 - ·364 - ·319 - ·203 - ·471 - ·638 - ·382 - ·147 - ·020 ·150	·340 ·375 ·409 ·227 ·527 ·707 ·393 ·194 ·109 ·280	·387 ·298 ·355 ·220 ·162 ·421 ·331 ·178 ·085 ·295	·381 ·306 ·363 ·220 ·187 ·511 ·339 ·178 ·085 ·294	·279 ·482 ·397 ·226 ·476 ·670 ·402 ·323 ·087 ·195	·358 ·364 ·341 ·212 ·059 ·412 ·333 ·228 ·066 ·235	·350 ·384 ·348 ·213 ·071 ·478 ·341 ·234 ·066 ·233	365 343 355 216 115 495 340 204 075 260	·440 ·383 ·402 ·239 ·234 ·503 ·365 ·333 ·181 ·320	XLVI XLVIII XLVIII XLIX L LI LII LIII LI

Remarks on Table 8. A comparison of the Correlation Ratio with the Contingency Coefficient of the Restricted Tables.

- (a) The values of  $\eta$  and C are generally in very close agreement.
- (b) The value obtained for  $\eta$  is, however, always less than that for C.
- (c) In only three cases does the difference between  $\eta$  and C exceed 0·1. The probable error of  $\eta$  ranges from ·015 for the smallest values to ·011 for the largest; it will also be remembered that no corrections have been applied to  $\eta$  nor to C, since we do not yet know what these corrections should be for restricted Tables. We may assume, however, that, as with ordinary Tables, correction would modify  $\eta$  less than it would diminish C, and the corrected values of  $\eta$  and C would thus, in all probability, agree somewhat more closely than at present.

TABLE 9.

Right and Left Hands.

	r	C*	C†	η+	Table in Appendix
Arches $R$ and Arches $L$	+ .686 + .008	-664	·688	,	XXI
Small Loons I	+.160 + .012	285	.302	·234 ± ·014	XXII
Lange Loony I	297 + .014	322	.337	2011 014	XXIII
Whouls I	$-257 \pm 014$ -257 + 014	•290	.307		XXIV
" a	140 + .012	118	161		XXV
$\mathcal{L}$ Small Loops $R$ and Arches $L$	+·185 +·015	•309	*325	·283 ± ·014	XXVI
Small Loops I	+ '711 ± '007	.631	.635	2001 014	XXVII
Large Loone I	$-378 \pm 007$	.382	•393		XXVIII
Whonla I	- ·494 + ·011	•499	•506		XXIX
,, Whorls $L$ Composites $L$	- ·290 + ·014	.292	.309		XXX
Large Loops $R$ and Arches $L$	275 + .014	297	•314		XXXI
Small Loons L	$-213\pm014$	262	.282		XXXII
Tanga Lagra I	+ ·550 + ·011	.519	.525		XXXIII
Whonla I	- ·123 + ·015	•210	•235	·159 ± ·015	XXXIV
,, Composites $L$	$017 \pm .015$	*000	.089	100 1 010	XXXV
Whorls $R$ and Arches $L$	$-308 \pm 014$	337	•351		XXXVI
Small Loons I	555 + .010	534	.540		XXXVII
Tames Loops I	$+.021 \pm .012$	.283	301	·170 ± ·015	XXXVIII
Whenle I	$+.741 \pm .007$	-670	.672	110 1 010	XXXIX
,, Whoms $L$ Composites $L$	+ .280 + .014	296	.313		XL
Composites $R$ and Arches $L$	146 + .015	.115	.159		XLI
Small Loons L	188 + .014	.172	.203	_	XLII
Large Loops I	$+ 131 \pm .015$	.125	.166		XLIII
Whorle	+.059 + .012	.127	.168	·105 ± ·015	XLIV
Commonitor I	+.250 + .014	367	379		XLV
" Composites Z	1 200 1 011	301			

Further Remarks on Tables 8 and 9. The results given in these Tables show:—

- (a) A general agreement between the correlations for the same pair of classes of prints whether obtained by different methods from the same Table (omitting values of r in Table 8), or from different Tables, the principal exceptions being those for which the correlation ratio has been calculated in Table 9.
  - (b) A wide range in the magnitude of the results for different pairs of prints.
- (c) The association between any class of print in one hand and the same class in the other is, in general, as might be expected, much higher than any other association of these Tables. Omitting the composites the remaining four contingency coefficients between the same class in different hands are, with one exception, each greater than any others; the same may be said of the correlation coefficients, the exception in each case being the correlation between whorls in the right and small loops in the left hand, which is slightly greater than the correlation between the large loops in the right and left. Even with the composites the contingency for the two hands is greater than that for composites with
  - \* Values of contingency coefficients corrected for number of cells.
- † Values of contingency coefficients not corrected for number of cells, given for the sake of comparison with other Tables.
  - ‡ The value of  $\eta$  is in all cases  $\sqrt{\eta_{yx}\eta_{xy}}$ .

any other class found from any of the Tables, while the correlation coefficients have five exceptions to this general rule.

(d) The contingency coefficients given in Table 8, where the two hands are taken together, are, with two exceptions, greater than the corresponding coefficients in other parts of Tables 8 and 9. The exceptions are (1) the contingency coefficient 234 for small loops with large loops of Table 8 is slightly less than those in Table 9; and (2) the coefficient 503 for small loops with whorls in Table 8 is rather less than that for whorls (right) with small loops (left) of Table 9.

A further study of the above Tables shows that:—

Large loops are closest to arches.

Arches ,, ,, whorls.

Whorls ,, ,, small loops.

Small loops ,, ,, whorls and then to arches.

Composites ,, , small loops and then to arches.

The suggestion thus arises that arches and whorls have the closest natural resemblance to intermediate sized loops, and also that the "natural order" of the classes of finger-prints is:—

(1) Large Loops, (2) Arches, (3) Whorls, (4) Small Loops, (5) Composites.

This is more clearly seen from the following arrangement of the contingency coefficients.

TABLE 10.

Contingency Coefficients of Right Hand.

		Large Loops	Arches	Whorls	Small Loops	Composites
Large Loops Arches Whorls Small Loops Composites	•••	1 ·246 ·162 ·166 ·128	*246 1 *335 *305 *154	*162 *335 1 *408 *137	*166* *305 *408 1 *228	·128 ·154* ·137 ·228 1

TABLE 11.
Contingency Coefficients of Left Hand.

		Large Loops	Arches	Whorls	Small Loops	Composites
Large Loops Arches Whorls Small Loops Composites	•••	1 •309 •236 •120 •103	309 1 274 335 162	·236 ·274 1 ·419 ·244	·120 ·335* ·419 1 ·311	·103 ·162 ·244 ·311

<sup>\*</sup> Coefficients which do not agree with the proposed "natural order.

TABLE 12 a.

Contingency Coefficients of Right Hand with Left.

Right Hand.

d.			Large Loops	Arches	Whorls	Small Loops	Composites
Left Hand.	Large Loops Arches Whorls Small Loops Composites	•••	*519 *297 *210 *262* *000	·322 ·664 ·290 ·285 ·118	·283 ·337 ·670 ·534 ·296*	*382* *309 *499 *631 *292	·125* ·115 ·127 ·172 ·367

(Corrected for number of Cells.)

TABLE 12 b.

Contingency Coefficients of Right Hand with Left.

Right Hand.

d.			Large Loops	Arches	Whorls	Small Loops	Composites
Left Hand.	Large Loops Arches Whorls Small Loops Composites	•••	*525 *314 *235 *282* *089	·337 ·688 ·307 ·302 ·161	*301 *351 *672 *540 *313*	·393* ·325 ·506 ·635 ·309	·166* ·159 ·168 ·203 ·379

(Not corrected for number of Cells.)

TABLE 13.

Contingency Coefficients of both Hands taken together.

	Large Loops	Arches	Whorls	Small Loops	Composites
Large Loops Arches Whorls Small Loops Composites	1	383	·333	*234	*181
	·383	1	·402	*440*	*239
	·333	·402	1	*503	*320
	·234	·440	·503	1	*361
	·181	·239	·320	*361	1

The contingency coefficients of the right hand with the left have been given both corrected and uncorrected for the number of cells and both sets of results point to the same conclusion.

<sup>\*</sup> Coefficients which do not agree with the proposed "natural order."

The proposed "natural order" of the types is supported by the above Tables, only eight coefficients out of the fifty-five not being in complete agreement. In four of these cases the difference is very small, most likely well within the probable errors, and they may therefore be regarded as insignificant.

A similar arrangement of the correlation coefficients still further supports the proposed order, though not quite so conclusively, probably on account of spurious correlations.

9. Association between the various Fingers. In this section I have calculated the contingency coefficients only, the classes being arranged in the order found in Section 8, p. 445.

It would, of course, be possible to obtain Tables with much finer grouping either by further subdivision of the loops or by making use of the "secondary classification" described by Galton or Henry (see footnote, p. 421). All such finer grouping would raise the contingency; the extra labour involved by the addition of some three or four rows and columns to each Table would, however, be so considerable that the question arises whether some allowance can be made for the coarser grouping employed. This can only be done if we may suppose a "natural order" of some kind with a frequency roughly approaching the normal. This gives a rough upper limit to the contingency and is the purport of the work in the earlier sections on "natural order" and corrections.

As an example of the effect which finer grouping has on contingency I have found the contingency between the index fingers of the two hands by means of a "seven by seven" Table, the radial and ulnar loops being separated, and also by means of a "five by five" Table in which no distinction is drawn between the radial and ulnar loops. The results in this case, not corrected for grouping, are 653 and 626; when corrected for grouping these results become 704 and 698, respectively. They are so nearly identical as to suggest that no very material advantage would be gained by a further subdivision of classes.

On the assumption that there is a certain degree of continuity in the distribution I have corrected all the results for grouping as well as for the number of cells. The method employed for the former correction is fully described by Professor Pearson in *Biometrika\**.

The following Tables give the contingency coefficients for each finger with each other finger. The two sets of coefficients are included, viz. those which are not corrected for grouping, that is, which are obtained without any assumption of a "natural order" and those which are so corrected, in order that the conclusions based on the latter may be compared with those based on the former.

<sup>\* &</sup>quot;On the Measurement of the Influence of 'Broad Categories' on Correlation," by Karl Pearson, F.R.S., Biometrika, Vol. 1x. pp. 116—139.

# Association of Finger-Prints

TABLE 14 a.

Contingency Coefficients of Right Hand.

	$R_1$	$R_2$	$R_3$	$R_4$	$R_5$
$egin{array}{c} R_1 \\ R_2 \\ R_3 \\ R_4 \\ R_5 \end{array}$	1 ·429 ·455 ·469 ·473	·429±·011 1 ·645 ·576 ·519	·455 ·645 1 ·665 ·565	*469 *576 *665 1 *690	·473 ·519 ·565 ·690

(Corrected for Grouping.)

TABLE 14 b.

# Contingency Coefficients of Right Hand.

	$R_1$	$R_2$	$R_3$	$R_4$	$R_5$
$egin{array}{c} R_1 \ R_2 \ R_3 \ R_4 \ R_5 \ \end{array}$	1 •373 •379 •400 •385	·373 ± ·012 1 ·561 ·511 ·441	-379 -561 1 -568 -460	*400 *511 *568 1 *576	·385 ·441 ·460 ·576

(Not corrected for Grouping.)

TABLE 15 a.

# Contingency Coefficients of Left Hand.

	$L_1$	$oldsymbol{L}_2$	$L_3$	$L_4$	$L_5$
$egin{array}{c} L_1 \ L_2 \ L_3 \ L_4 \ L_5 \ \end{array}$	1	*503	*465	*474	*508 ± *012
	•503	1	*675	*609	*539
	•465	*675	1	*724	*585
	•474	*609	*724	1	*711
	•508	*539	*585	*711	1

(Corrected for Grouping.)

TABLE 15 b.

# Contingency Coefficients of Left Hand.

	$L_1$	$L_2$	$L_3$	$L_4$	$L_5$
$egin{array}{c} L_1 \ L_2 \ L_3 \ L_4 \ L_5 \ \end{array}$	1 •435 •390 •401 •410	·435 1 ·582 ·529 ·447	·390 ·582 1 ·611 ·471	·401 ·529 ·611 1 ·577	·410 ± ·014 ·447 ·471 ·577

(Not corrected for Grouping.)

TABLE 16a.

Contingency Coefficients of Right Hand with Left.

	$R_1$	$R_2$	$R_3$	$R_4$	$R_5$
$L_1$	.777	•441	•440	•446	•424
$L_2$	•479	$\begin{cases} .698 [5 \times 5 \text{ Table}] \\ .704 [7 \times 7 \text{ Table}] \end{cases}$	*640	•559	.521
$L_{2}$	$\cdot 427$	608	.786	.669	•561
$egin{array}{c} L_3 \ L_4 \end{array}$	.446	-587	.663	·814	·675
$L_5$	.501	·515	.537	.648	.899

(Corrected for Grouping.)

TABLE 16 b.

#### Contingency Coefficients of Right Hand with Left.

	$R_1$	$R_2$	$R_3$	$R_4$	$R_5$
$egin{array}{c} L_1 \ L_2 \ L_3 \ L_4 \ \end{array}$	·649 ·412 ·356	385 626 [5 × 5 Table] 653 [7 × 7 Table] 530	·368 ·551 ·656	·383 ·493 ·572	·347 ·439 ·459
$egin{array}{c} L_4 \ L_5 \end{array}$	·375 ·402	·514 ·432	*558 *431	·702 ·534	·556 ·707

(Not corrected for Grouping.)

Remarks on Tables 14 a, 15 a, and 16 a. (a) It will be seen from these Tables that the association of types between corresponding fingers of the two hands is, with one exception, always closer than that between any other pair of fingers. The order of magnitude of these associations is:—

- (1) Little Finger, (2) Ring Finger, (3) Middle Finger, (4) Thumb, (5) Index Finger.
- (b) If we omit the thumb for the present, leaving it for separate comment, and consider the association between corresponding fingers as of the "first order," that between fingers of consecutive rank, such as  $R_2$  and  $R_3$ , or  $R_2$  and  $L_3$  as of the "second order," and so on, we notice a significant relation between any particular association and its "order." Thus:

First order associations range from '899 to '704 or '698,

The amount of overlapping in these ranges appears to be quite insignificant.

- (c) It follows from (b) that if in any of these Tables we start from a first order association and pass in any direction through those of other orders we find a continuous and rapid fall; that is, a finger is always more closely related to a consecutive finger than to one more remote (but see (a)); and the greater the difference in rank between two fingers, whether on the same or on different hands, the less close is the association between them.
- (d) The association between any pair of fingers in one hand is, in general, closer than either of the corresponding associations between a finger of the right and one of the left hand. There is one exception to this rule in associations of the second order, one in the third and one in the fourth.
- (e) The associations of the left hand are in every case closer than the corresponding associations of the right.
- (f) The associations of either thumb with any finger all fall below those of the fourth order of (b), and the range of the sixteen coefficients is only from 424 to 508. As it is difficult to base any conclusions on these figures as to the relations between the thumb and the various fingers, I have carefully checked them by reworking the whole of the calculations involved, but have in every case arrived at the same result. I have also found the probable error\* for the largest and for one of the smallest coefficients of the set. As the contingency coefficients are all of the same order of magnitude and the number of individuals the same in all cases, the probable errors of all will be of about the same magnitude and it is unnecessary to calculate more. The probable errors in the two cases being of the order 011 the differences in the contingency coefficients may be regarded as insignificant. Although in three cases out of the four the contingencies of the thumb with the middle, ring and little finger respectively are in ascending order of magnitude, the differences are so small in comparison with the probable errors that no conclusion can be drawn as to the relations between the thumb and the various fingers. We may notice, however, that the rule (d) holds good for the thumbs with but two exceptions.

The contingency coefficients given in Tables 14 b, 15 b, and 16 b, are all smaller than the corresponding results of the other series, but a careful study will show that the remarks (a) to (g) almost invariably apply to these Tables also.

Note. In some preliminary work on this paper I classified the types as follows:—(1) Arches and loops with 1—3 ridges, (2) Loops with 4—10 ridges, (3) Loops with 11—14 ridges, (4) Loops with 15 or more ridges, (5) Whorls, (6) Composites. With this classification the following contingency coefficients were found for corresponding fingers of the two hands:—Thumb '686, Forefinger '642, Middle finger '686, Ring finger '730, Little finger '738. These results, which were not corrected for grouping, are seen to agree very closely with those

<sup>\*</sup> The method employed is that given in Biometrika, Vol. v. Parts 1. and 11., "On the Probable Error of Mean-Square Contingency," by John Blakeman and Karl Pearson.

of Table 16 b, the values being rather larger probably on account of the slightly finer grouping.

10. Comparison with Results of Previous Work. It would be well to compare briefly some of my results with those of the two works mentioned on p. 421.

Whiteley and Pearson arrived at the following conclusions:-

- (i) The hand is a very highly correlated organ, far more highly correlated than the skull and even somewhat more so than the long bones.
- (ii) The parts of the left hand are distinctly more closely correlated than those of the right.
- (iii) The order of correlation of the first finger joints is identical for both hands. This order is as follows:—
- (a) The external fingers have the least correlation and the little finger always less than the index.
- (b) A finger has always more correlation with a second than with any other finger from which it is separated by the second.
- (iv) With corresponding members on both sides the extreme pairs show least correlation, and the pair of middle fingers higher correlation than the pair of ring fingers.

In the paper of Miss Lewenz and Miss Whiteley the chief results which are comparable with those for the finger-prints are the following:—

- (v) There is a slight, but we cannot say definitely significant, preponderance in the correlations of the right hand bones over those of the left.
- (vi) Dividing the hand into marginal members, i.e. thumb, index and little fingers, and central members, i.e. middle and ring fingers, and the bones into "lower bones," i.e. distal and middle phalanges, and "upper bones," i.e. metacarpal bones and proximal phalanges, the correlations roughly speaking are highest for the upper bones of the central members and become less as we move out from this upper centre towards the lower and marginal parts of the hand. This is true whether we take pairs in lateral or in longitudinal series.
- (vii) The highest correlations occur between corresponding bones of the right and left hands.
- (viii) Generally there is a "rule of neighbourhood," i.e. any bone is more closely correlated with a second of the same series than with any other from which it is separated by that second.

The above conclusions are to a certain extent mutually corroborative: e.g. (vi) and (iv) are in agreement, and (viii) agrees in substance with (iii b). Again (vii) agrees with Table IV, p. 130, of the "First Study," while (iii a) is in general supported by Table XXII of the "Second Study." On the other hand (ii) and (v) do not agree. It should be noted, however, that the "First Study" was based on the measurements of the first finger joint only of both hands of 551 women, while for the "Second Study," in which all the finger bones were measured, only 37 to 44

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skeleton hands were available. The writers of the latter paper state that in consequence of the comparatively small number of bones measured they look upon that study "as one of suggestion rather than of definite statistical proof," and it is possible that with more adequate data their results might have been somewhat modified and exceptions less numerous.

There appears to be no direct connection between finger bones and the patterns of finger-prints, but it is distinctly interesting to find that some of the most striking relations discovered amongst the former also exist in the latter. In particular, my conclusion (a) agrees with (vii), (c) with (iii b) and with (viii), and (e) with (ii) but not with (v).

11. Concluding Remarks. The most important conclusions reached in this paper have been summarized on p. 432, and in the Remarks on Tables 8 and 9, pp. 443—445, and on Tables 14—16, p. 449; it scarcely seems necessary to recapitulate them, but a comparison will show an almost perfect agreement although the sets of results have been obtained by entirely different methods.

The essential results of the present paper are that finger-prints are not scattered at random over the fingers; certain types are more or less peculiar to certain fingers, and further the appearance of one type is correlated with the appearance of a second. In this respect certain fingers are more closely related to each other than to any third finger, and the distribution of this relationship is in general similar to what is known of the like distribution of the correlations of the bones of the same fingers.

It has been already stated that the material used is taken entirely from adult males of the lower type of the artisan and labouring classes; it would be of interest to compare the results obtained with those found from the finger-prints of females of the same grade of society, and also when the material is drawn from the professional classes.

Tables I to XX, and XLVI to LV, are of a type which I have not previously met with; novel methods have accordingly been employed in calculating coefficients of contingency and correlation ratios from those Tables. The general investigation of Tables of this type offers an interesting problem, demanding further study.

I am deeply grateful to Professor Pearson for placing at my disposal the necessary material together with a number of books and memoirs bearing on the subject, and for much valuable assistance given during the course of the investigation.

It can scarcely be expected, with such a mass of numerical calculation involved, that the work should be entirely free from inaccuracies, but I trust that no serious errors have escaped detection. The laborious arithmetic has been much lightened by the use of a calculator, for the loan of which my thanks are due to the Government Grant Committee of the Royal Society of London.

The Tables on which the preceding calculations are based are given in the Appendix, pp. 453—478.

### APPENDIX.

### TABLE I.

Arches and Small Loops, Right.

Arches, R.

0.3		0	1	2	3	4	5	Totals
Small Loops, R.	0 1 2 3 4 5	544 343 256 185 168 45	26 65 73 87 43	16 16 45 34 —	1 14 18 —	1 15 — —	5	593 453 392 306 211 45
$\bar{\mathbf{w}}$	Totals	1541	294	111	33	16	5	2000

TABLE II.

Arches and Large Loops, Right.

Arches, R.

R.		0	1	2	3	4	5.	Totals
Large Loops, 1	0 1 2 3 4 5	286 489 400 245 103 18	78 114 66 31 5	49 46 12 4 —	23 10 0 	16 0 - -	5	457 659 478 280 108 18
Ţ	Totals	1541	294	111 -	33	16	-5	2000

# TABLE III.

Arches and Whorls, Right.

Arches, R.

		0	1	2	3	4	5	Totals
Whorls, R.	0 1 2 3 4 5	512 406 275 168 130 50	215 61 16 2 0	86 24 1 0 —	27 6 0 —	16 0  	5 —	861 497 292 170 130 50
	Totals	1541	294	111	33	16	5	2000

#### TABLE IV.

Arches and Composites, Right.

Arches, R.

. :		0	1	2	3	4	5	Totals
Composites, R.	0 1 2 3 4 5	1042 376 107 13 3 0	232 52 9 1 0	96 13 2 0 —	33 0 0 - -	15 1 — —	5 — — —	1423 442 118 14 3 0
0	Totals	1541	294	111	33	16	5	2000

TABLE V. Small Loops and Lurge Loops, Right. Small Loops, R.

.:		0	1	2	3	4	5	Totals
Large Loops, R.	0 1 2 3 4 5	104 144 143 119 65 18	69 99 141 101 43	67 142 123 60	81 154 71 —	91 120 — — —	45 — — —	457 659 478 280 108 18
L	Totals	593	453	392	306	211	45	2000

TABLE VI. Small Loops and Whorls, Right. Small Loops, R.

		0	1	2	3	4	5	Totals
R.	0	78	144	204	211	179	45	861
	$\frac{1}{2}$	106 1 <b>3</b> 0	$\frac{153}{92}$	126 55	80 15	32	-	497 292
Whorls,	3 4 5	$\frac{125}{104}$	38 26	7			_	170 130
×	5	50	_	-		_		50
	Totals	593	453	392	306	211	45	2000

TABLE VII.

Small Loops and Composites, Right.

Small Loops, R.

		0	1	2	3.	4	5	Totals
Composites, R.	0 1 2 3 4 5	353 165 62 10 3 0	294 121 34 4 0	279 93 20 0 —	257 47 2 —	195 16 — —	45° — — —	1423 442 118 14 3 0
ರ	Totals	593	453	392	306	211	45	2000

TABLE VIII. Large Loops and Whorls, Right. Large Loops, R.

		0	1	. 2	3	4	5	Totals
R.	0	197 86	289 130	162 148	133 87	62 46	18	861 497
rls,	2 3	$\frac{47}{27}$	84 76	101	60	<del>-</del>	_	292 170
Whorls,	4 5	50 50	80	-		_		130 50
	Totals		659	478	280	108	18	2000
	Totals	407	000	410	200	100	10	2000

TABLE IX.

Large Loops and Composites, Right.

Large Loops, R.

		0	1	2	3	4	5	Totals
Composites, R.	0 1 2 3 4 5	317 88 41 9 2	471 153 32 2 1	318 130 27 3 —	205 57 18 —	94 14 — —	18	1423 442 118 14 3 0
S	Totals	457	659	478	280	108	18	2000

TABLE X.

Whorls and Composites, Right.

Whorls, R.

		0	1	2	3	4	5	Totals
tes, R.	0 1	648 160	331 126	180 84	108 48	106 24	50 —	1423 442
Composites,	2 3 4 5	49 3 1	$\begin{array}{c c} 31 \\ 7 \\ 2 \end{array}$	24 4 —	14 —	_	_ _	118 14 3
Cor		0					_	0
	Totals	861	497	292	170	130	<b>5</b> 0	2000

### TABLE XI.

Arches and Small Loops, Left.

Arches, L.

		0	1	.2	3	4	5	Totals
Small Loops, L.	0 1 2 3 4 5	463 328 248 189 199 115	22 44 59 81 84	6 23 28 45 —	0 11 31 —	1 19 — — —	4	496 425 366 315 283 115
(J)	Totals	1542	290	102	42	20	4	2000

### TABLE XII.

Arches and Large Loops, Left.

Arches, L.

L.		0	1	2	3	4	5	Totals
Large Loops, I	0 1 2 3 4 5	286 437 361 289 136 33	115 101 49 20 5	56 31 13 2 —	34 8 0 —	20 0  	4 —	515 577 423 311 141 33
T .	Totals	1542	290	102	42	20	4	2000

# Association of Finger-Prints

# TABLE XIII.

Arches and Whorls, Left.

# Arches, L.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	766 350 193 120 92	233 44 9 4 0	89 12 1 0	41 1 0 —	19 1 — —	4 —	1152 408 203 124 92
M	5 Totals	21 1542	290	102	42	20	4	2000

### TABLE XIV.

Arches and Composites, Left.

### Arches, L.

		0	1	2.	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	1048 375 94 20 4 1	237 42 9 2 0	87 15 0 0	40 2 0 	20 0	4 —	1436 434 103 22 4 1
	Totals	1542	290	102	42	, 20	4	2000

### TABLE XV.

Small Loops and Large Loops, Left.

# Small Loops, L.

<i>L</i> .		0	1	2	3	4	5	Totals
Large Loops, 1	0 1 2 3 4 5	82 121 97 100 63 33	48 73 116 110 78	63 94 108 101 —	83 130 102 —	124 159 —	115 — — — —	515 577 423 311 141 33
٦	Totals	496	425	366	315	283	115	2000

# TABLE XVI.

Small Loops and Whorls, Left.

# Small Loops, L.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	96 103 105 88 83 21	183 139 63 31 9	248 85 28 5 —	251 57 7 —	259 24 — —	115	1152 408 203 124 92 21
	Totals	496	425	366	315	283	115	2000

TABLE XVII.

Small Loops and Composites, Left. Small Loops, L.

		0	1	2	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	234 176 64 17 4	292 110 19 4 0	264 84 17 1	264 48 3 —	267 16 — —	115	1436 434 103 22 4 1
0	Totals	496	425	366	315	283	115	2000

### TABLE XVIII.

Large Loops and Whorls, Left.

Large Loops, L.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	338 63 22 26 45 21	315 94 58 63 47	195 114 79 35	165 102 44 —	106 35 — —	33	1152 408 203 124 92 21
	Totals	515	577	423	311	141	33	2000

### TABLE XIX.

Large Loops and Composites, Left.

Large Loops, L.

٠		0	1	2	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	380 102 23 7 2 1	399 124 41 11 2	276 119 24 4 —	230 66 15 —	118 23 — — —	33 —	1436 434 103 22 4 1
	Totals	515	577	423	311	141	33	2000

### TABLE XX.

Whorls and Composites, Left.

Whorls, L.

		0	1	2	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	924 173 44 8 2 1	249 120 26 11 2	120 59 21 3 —	66 46 12 —	56 36 — —	21 — — — —	1436 434 103 22 4 1
_	Totals	1152	408	203	124	92	21	2000

TABLE XXI.

Arches, Right, and Arches, Left.

Arches, R.

		0	1	2	3	4	5	Totals
Arches, L.	0 1 2 3 4 5	1369 146 24 2 0 0	145 97 45 6 1	24 40 26 16 5 0	3 7 5 12 6 0	1 0 2 6 5	0 0 0 0 3 2	1542 290 102 42 20 4
	Totals	1541	294	111	33	16	5	2000

TABLE XXII,

Arches, Right, and Small Loops, Left.

Arches, R.

		0	1	2	3	4	5	Totals
Small Loops, L.	0 1 2 3 4 5	473 342 249 209 187 81	14 47 68 74 66 25	5 17 29 28 26 6	0 10 15 2 4 2	2 6 5 2 0 1	2 3 0 0 0	496 425 366 315 283 115
Ø	Totals	1541	294	111	33	16	5	2000

TABLE XXIII.

Arches, Right, and Large Loops, Left.

Arches, R.

L.		0	1	2	3	4	5	Totals
Large Loops, I	0 1 2 3 4 5	304 440 363 269 133 32	95 104 50 36 8 1	68 28 9 6 0	28 4 1 0 0	15 1 0 0 0	5 0 0 0 0	515 577 423 311 141 33
H	Totals	1541	294	111	33	16	5	2000

TABLE XXIV.

Arches, Right, and Whorls, Left.

Arches, R.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	760 354 193 121 92 21	243 42 8 1 0	97 11 2 1 0	31 0 1 0 0	16 0 0 0 0	5 0 0 0 0	1152 408 203 124 92 21
	Totals	1541	294	111	33	16	5	2000

TABLE XXV.

Arches, Right, and Composites, Left.

Arches, R.

		0	1	2	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	1048 373 95 20 4 1	$   \begin{array}{c}     244 \\     44 \\     5 \\     1 \\     0 \\     0   \end{array} $	95 13 2 1 0	28 4 1 0 0	16 0 0 0 0	5 0 0 0 0	1436 434 103 22 4 1
٠	Totals	1541	294	111	33	16	5	2000

TABLE XXVI.

Small Loops, Right, and Arches, Left.

Small Loops, R.

		0	1	2	3	4	5	Totals
Arches, L.	0 1 2 3 4 5	558 25 4 1 3 2	369 49 15 13 5	279 74 18 14 7 0	177 74 40 11 4 0	129 57 21 3 1 0	30 11 4 0 0	1542 290 102 42 20 4
	Totals	593	453	392	306	211	45	2000

#### TABLE XXVII.

Small Loops, Right, and Small Loops, Left.

Small Loops, R.

					± '			
		0	1	2	3	4	5	Totals
Small Loops, L.	0 1 2 3 4 5	373 148 53 14 4	97 149 118 56 30 3	21 88 103 98 63 19	5 35 65 86 90 25	0 4 26 55 78 48	0 1 1 6 18 19	496 425 366 315 283 115
SO	Totals	593	453	392	306	211	45	2000

#### TABLE XXVIII.

Small Loops, Right, and Large Loops, Left.

Small Loops, R.

L.		0	1	2	3	4	5	Totals
Large Loops, I	0 1 2 3 4 5	92 154 137 117 70 23	76 103 117 107 42 8	89 125 90 60 27 1	109 121 52 21 2	115 65 25 6 0	34 9 2 0 0	515 577 423 311 141 33
Т	Totals	593	453	392	306	211	45	2000

TABLE XXIX.

Small Loops, Right, and Whorls, Left.
Small Loops, R.

		0:	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	159 130 112 92 79 21	217 143 58 25 10 0	286 79 19 6 2	249   43   13   1   0   0	198 12 1 0 0	43 1 0 0 1 0	1152 408 203 124 92 21
	Totals	593	453	392	306	211	45	2000

TABLE XXX.

Small Loops, Right, and Composites, Left.
Small Loops, R.

		0	1	2	3	4	5,	Totals
Composites, L.	0 1 2 3 4 5	323 194 60 12 4	311 109 22 10 0	299 82 11 0 0	267 32 7 0 0	191 17 3 0 0	45 0 0 0 0	1436 434 103 22 4 1
$\circ$	Totals	593	453	392	306	211	45	2000

#### TABLE XXXI.

Large Loops, Right, and Arches, Left.

Large Loops, R.

		0	1	2	3	4	5	Totals
Arches, L.	0 1 .: 3 4 5	290 69 51 24 19 4	483 123 36 16 1 0	394 70 12 2 0	255 22 3 0 0	103 5 0 0 0 0	17 1 0 0 0 0	1542 290 102 42 20 4
	Totals	457	659	478	280	108	18	2000

### TABLE XXXII.

Large Loops, Right, and Small Loops, Left.

Large Loops, R.

L.		0	1	3	3	4	5	Totals
Small Loops, I	0 1 2 3 4 5	112 68 76 65 90 46	134 110 114 128 121 52	139 110 91 81 45 12	73 89 52 38 23 5	32 41 29 3 3 0	6 7 4 0 1	496 425 366 315 283 115
$\Omega$	Totals	457	659	478	280	108	18	2000`

### TABLE XXXIII.

Large Loops, Right, and Large Loops, Left.

Large Loops, R.

L.		0	1	2	3	4	5	Totals
Large Loops, I	0 1 2 3 4 5	264 121 53 17 2 0	178 256 135 66 20 4	51 135 149 101 36 6	19 59 67 77 47 11	3 5 18 41 32 9	0 1 1 9 4 3	515 577 423 311 141 33
L	Totals	457	659	478	280	108	18	2000

# . TABLE XXXIV.

Large Loops, Right, and Whorls, Left.

Large Loops, R.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	262 69 35 37 40 14	399 114 66 41 37 2	238 125 66 34 11 4	163 73 31 9 3	75 24 5 3 1	15 3 0 0 0 0	1152 408 203 124 92 21
	Totals	457	659	478	280	108	18	2000

### TABLE XXXV.

Large Loops, Right, and Composites, Left.

Large Loops, R.

		0	1	2	3	4	. 5	Totals
Composites, L.	0 1 2 3 4 5	331 90 27 6 2	478 140 34 5 2 0	338 107 24 9 0	195 70 13 2 0 0	81 23 4 0 0	13 4 1 0 0	1436 434 103 22 4 1
	Totals	457	659	478	280	108	18	2000

### TABLE XXXVI.

Whorls, Right, and Arches, Left.

. Whorls, R.

		b	1	2	3	4	5	Totals
Arches, L.	0 1 2 3 4 5	526 193 80 38 20 4	405 69 19 4 0	262 27 3 0 0	169 1 0 0 0	130 0 0 0 0 0	50 0 0 0 0	1542 290 102 42 20 4
	Totals	861	497	292	170	130	50	2000

### TABLE XXXVII.

Whorls, Right, and Small Loops, Left.
Whorls, R.

L		0	1	2	3	4	5	Totals
Small Loops, I	0 1 2 3 4 5	59 137 170 194 202 99	90 120 126 80 65 16	97 95 50 35 15 0	108 44 12 5 1	94 27 8 1 0	48 2 0 0 0 0	496 425 366 315 283 115
$\tilde{\Omega}$	Totals	861	497	292	170	130	50	2000

# TABLE XXXVIII.

Whorls, Right, and Large Loops, Left.

Whorls, R.

L.		0	1	2	3	4	5	Totals
Large Loops, I	0 1 2 3 4 5	311 241 126 112 58 13	83 134 128 93 47 12	36 80 87 63 21 5	29 46 49 34 11	28 58 32 7 3 2	28 18 1 2 1 0	515 577 423 311 141 33
П	Totals	861	497	292	170	130	50	2000

### TABLE XXXIX.

Whorls, Right, and Whorls, Left.

Whorls, R.

		0	1	2	3	4	5	Totals
Whorls, $L$ .	0 1 2 3 4 5	768 79 11 2 1 0	281 160 42 10 4 0	$egin{array}{c} 77 \\ 110 \\ 71 \\ 25 \\ 7 \\ 2 \end{array}$	17 41 45 36 27 4	9 15 32 40 32 2	$\begin{array}{c} 0 \\ 3 \\ 2 \\ 11 \\ 21 \\ 13 \end{array}$	1152 408 203 124 92 21
	Totals	861	497	292	170	130	50	2000

### TABLE XL.

Whorls, Right, and Composites, Left.

Whorls, R.

		0	1	2	3	4	5	Totals
Composites, $L$ .	0 1 2 3 4 5	744 98 16 3 0	331 132 28 5 1	185 78 19 7 2 1	93 58 16 2 1	55 52 19 4 0	28 16 5 1 0	1436 434 103 22 4 1
)	Totals	861	497	292	170	130	50	2000

TABLE XLI.

Composites, Right, and Arches, Left. Composites, R.

		0	1	2	3	4	5	Totals
Arches, L.	0 1 2 3 4 5	1042 233 84 40 20 4	378 46 16 2 0	107 9 2 0 0	12 2 0 0 0	3 0 0 0 0	0 0 0 0 0	1542 290 102 42 20 4
	Totals	1423	442	118	14	3	0	2000

# TABLE XLII.

Composites, Right, and Small Loops, Left.

Composites, R.

L.		0.	1	2	3	4	5	Totals
Small Loops, 1	0 1 2 3 4 5	299 294 262 237 233 98	135 100 82 71 38 16	52 26 20 7 12 1	8 5 1 0 0	2 0 1 0 0	0 0 0 0 0	496 425 366 315 283 115
SO	Totals	1423	442	118	14	3	0	2000

### TABLE XLIII.

Composites, Right, and Large Loops, Left.

Composites, R.

T.		0	1	2	3	4	5	Totals
Large Loops, 1	0 1 2 3 4 5	416 416 278 210 86 17	80 121 111 79 37 14	17 36 27 20 16 2	2 3 6 1 2	0 1 1 1 0 0	0 0 0 0 0	515 577 423 311 141 33
П	Totals	1423	442	118	14	3	0	2000

### TABLE XLIV.

Composites, Right, and Whorls, Left.

Composites, R.

		0	1	2	3	4	5	Totals
Whorls, L.	0 1 2 3 4 5	878 245 129 89 64 18	219 116 55 28 21 3	50 40 17 5 6 0	3 6 2 2 1 0	2 1 0 0 0	0 0 0 0 0	1152 408 203 124 92 21
	Totals	1423	442	118	14	3	0	2000

TABLE XLV.

Composites, Right, and Composites, Left.

### Composites, R.

	-	0	1	2	3	4	5	Totals
Composites, L.	0 1 2 3 4 5	1100 258 57 8 0	276 130 28 8 0	53 43 14 4 3 1	6 3 3 2 0 0	1 0 1 0 1	0 0 0 0 0	1436 434 103 22 4 1
	Totals	1423	442	118	14	3	0	2000

TABLE XLVI.

Arches and Small Loops, Both Hands.

#### Arches.

		0	1	2	3	4	5	6	7	8	9	10	Totals
Small Loops.	0 1 2 3 4 5 6 7 8	361 205 168 139 105 102 88 74	7 19 23 36 40 33 37 47	1 7 12 13 25 25 21 23	1 6 7 9 10 18 18 21	1 3 1 8 2 10 15	0 0 0 6 6 10	0 0 5 4 10 —	0 0 2 10 —	0 0 5 	0 5	2	373 245 223 225 198 198 179 165
$\infty$	9 10 Totals	63 45 19	28 21 —	18	90	40	22	19	12	5	5	2	109 66 19 2000

### TABLE XLVII.

Arches and Large Loops, Both Hands.

### Arches.

		0	1	2	3.	4	5	6	7	8	9	10	Totals
Large Loops.	0 1 2 3 4 5 6 7 8 9	109 164 230 225 212 160 119 86 49 12	32 55 70 41 45 22 13 9 3 1	24 34 33 27 16 9 2 0 0	32 23 18 9 5 2 1 0	19 11 4 1 0 1	13 6 3 0 0 0 - -	12 5 2 0 0 	11 0 0 	5 0 0	5 0	2	264 299 360 306 279 193 136 95 52 13
	Totals	1369	291	145	90	40	22	19	12	5	5	2	2000

TABLE XLVIII.

Arches and Whorls, Both Hands.

### Arches.

		0	1	2	3	4	5	6	7	8	9	10	Totals
	0	351	160	100	66	30	21	16	12	5	5	2	768
	1 .	240	69	25	16	7	1	2	0	0	0	_	360
	2	191	38	11	5	2	0	1	0	0	_		- 248
2	3	146	14	8	2	1	0	0	0	_			171
- 2	4	124	6	- 1	1	0	0	0				_	132
<u> </u>	4 5	86	3	0 ·	0	0	0					_	89
Whorls.	6	77	1	0	.0	0		_			_		78
>	7	71	0	0	0			_		_	Tropin		71
	8	47	.0	0			_						47
1	9	23	0	_			_	_		_			23
	10	13		_	-		_						13
	Totals	1369	291	145	90	40	22	19	12	5	5	2	2000

### TABLE XLIX.

Arches and Composites, Both Hands.

#### Arches.

		0	1	2	3	4	5	6	7	8	9	10	Totals
Composites.	0 1 2 3 4 5 6 7 8	650 406 202 74 22 7 6 1 1	193 66 22 7 3 0 0 0	101 34 7 3 0 0 0 0	62 19 7 1 1 0 0 0	33 6 1 0 0 0 0 -	18 3 1 0 0 0 - -	18 1 0 0 0 - -	11 0 0 - - - -	5 0 0	5 0 	2	1098 536 240 85 26 7 6 1 1 0
	Totals	1369	291	145	90	40	22	19	12	5	5	2	2000

### TABLE L.

Small Loops and Large Loops, Both Hands.

### Small Loops.

	0	1	8	3	4	5	6	7	8	9	10	Totals
0 1 2 3 4 5 6 7 8 9 10 Totals	44 44 60 55 49 35 34 24 16 9 3	13 19 24 31 34 39 32 29 20 4 —	10 13 24 25 41 38 34 22 16 —	18 19 30 39 44 33 22 20 —	17 14 35 43 46 29 14 —	20 30 42 47 40 19 — — —	31 37 54 32 25 — — — —	31 45 55 34 — — — — —	31 42 36 — — — — — — —	30 36	19	264 299 360 306 279 193 136 95 52 13 3

TABLE LI.

Small Loops and Whorls, Both Hands.

Small Loops.

		0	1	2	3	4	5	6	7	8	9	10	Totals
	0	23 19	34 43	52 39	68 55	81 59	105 50	111 42	126 30	87 19	62 4	19	768 360
	2 3	$\frac{29}{32}$	$\frac{46}{34}$	44 38	47 30	29 15	26 14	17 6	7 2	3	_		$\frac{248}{171}$
Whorls.	4 5	$\frac{46}{47}$	$\frac{27}{21}$	25 14	16 5	$\begin{array}{c} 12 \\ 2 \end{array}$	3	3		_	_	_	132 89
Who	$\frac{6}{7}$	52 50	17 16	$\frac{6}{4}$	3	0	_	_	_	_	_	_	78 71
	8 9	39 23	$\frac{7}{0}$	1	_	_	_	_	_		_	_	47 23
	10	13	_		_	_			_			_	13
	Totals	373	245	223	225	198	198	179	165	109	66	19	2000

TABLE LII.

Small Loops and Composites, Both Hands.

Small Loops.

		0	1	2	3	4	5	6	7	8	9	10	Totals
Composites.	0 1 2 3 4 5 6 7 8 9	114 128 78 32 13 2 5 0 1 0	92 70 46 24 7 4 1 0 0	113 71 23 13 2 1 0 0 0	115 64 37 6 3 0 0 0	111 58 21 8 0 0 0	121 60 15 1 1 0 —	121 41 16 1 0 	136 26 3 0 — — — —	95 13 1 — — — — —	61 5	19	1098 536 240 85 26 7 6 1 1 0
	Totals	373	245	223	225	198	198	179	165	109	66	19	2000

# TABLE LIII.

Large Loops and Whorls, Both Hands.

Large Loops.

						. <del> </del>	Look						
		0	. 1	2	3	4	5	6	7	8	9	10	Totals
Whorls.	0 1 2 3 4 5	156 24 12 12 8 8	138 45 24 16 7 8	133 54 36 30 20 20 24	91 63 35 21 32 20	73 56 50 35 26 28 11	51 39 35 35 23 10	43 30 30 17 16 —	42 29 19 5 —	29 16 7 —	9 4 —	3	768 360 248 171 132 89 78
	8 9 10	10 11 11 13	18 22 12 —	29 14 —	14			_ _ _	_	  			71 47 23 13
	Totals	264	299	360	306	279	193	136	95	52	13	3	2000

TABLE LIV.

Large Loops and Composites, Both Hands.

# Large Loops.

		0	1	2	3	4	5	6	7	8	9	10	Totals
Composites.	0 1 2 3 4 5 6	180 39 28 10 3 1	174 76 29 11 6 1	188 100 45 19 5 2 1	144 96 40 17 6 2	130 94 42 8 3 1	104 50 30 8 1 0	79 32 16 7 2	51 32 7 5 —	36 13 3 —	9 4	3	1098 536 240 85 26 7 6
Co	7 8 9 10	1 0 0 0	0 1 0 -	0	0 -		=		_ _ _	=	=	_	1 1 0 0
	Totals	264	299	360	306	279	193	136	95	52	13	3	2000

TABLE LV.

Whorls and Composites, Both Hands.

### Whorls.

		0	I	2	3	4	5	6	7	8	9	10	Totals
Composites.	0 1 2 3 4 5	555 148 42 17 4	172 114 52 15 4	109 71 41 15 7	71 47 33 12 5	68 30 22 8 2	26 40 12 8 3	23 34 16 4 1	27 26 12 6	22 15 10 —	12 11 —	13	1098 536 240 85 26 7
Comp	6 7 8 9 10	1 0 0 0	1 0 1 0 -	1 1 0 -	0 -	1 - -					= = =		6 1 1 0 0
	Totals	768	360	248	171	132	89	78	71	47	23	13	2000

### TABLE LVI.

Right Thumb and Index.

# Right Thumb.

.:		A	SL	LL	W	C	Totals
Right Index.	$A \\ SL \\ LL \\ W \\ C$	29 12 2 1 2	97 125 27 26 15	148 320 149 144 54	50 139 125 260 75	28 58 36 50 28	352 654 339 481 174
	Totals	46	290	815	649	200	2000

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TABLE LVII.

Right Thumb and Middle Finger.

Right Thumb.

Finger.		A	SL	LL	W	C	Totals
Right Middle Fi	A SL LL W C	25 18 1 2 0	66 174 26 15 9	75 428 223 69 20	31 215 208 160 35	15 86 58 28 13	212 921 516 274 77
Righ	Totals	46	.290	815	649	200	2000

### TABLE LVIII.

Right Thumb and Ring Finger.

Right Thumb.

Finger.		À	SL	LL	W	C	Totals
Right Ring Fin	$A \\ SL \\ LL \\ W \\ C$	14 17 5 8 2	24 129 60 55 22	17 248 248 229 73	7 64 166 355 57	$ \begin{array}{ c c c } \hline 1 \\ 31 \\ 64 \\ 82 \\ 22 \end{array} $	63 489 543 729 176
Rig	Totals	46	290	815	649	200	2000

### TABLE LIX.

Right Thumb and Little Finger.

Right Thumb.

Finger.		A	SL	LL	W	C	Totals
Right Little Fin	A SL LL W C	8 30 5 1 2	14 198 61 10 7	5 414 300 58 38	3 162 304 137 43	1 66 94 22 17	31 870 764 228 107
$\mathbf{R}$ igh	Totals	46	290	815	649	200	2000

#### TABLE LX.

Right Index and Middle Finger.

Right Index.

ıger.		A	SL	LL	W	C	Totals
Right Middle Finger.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	127 187 30 4 4	69 453 108 16 8	9 119 144 48 19	5 104 172 178 22	2 58 62 28 24	212 921 516 274 77
Righ	Totals	352	654	339	481	174	2000

TABLE LXI.

Right Index and Ring Finger.

Right Index.

ger.		A	SL	LL	II <sup>7</sup>	C	Totals
Right Ring Finger.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	45 161 84 36 26	15 274 189 130 46	3 17 127 149 43	0 21 92 325 43	0 16 51 89 18	63 489 543 729 176
Rig	Totals	352	654	339	481	174	2000

# TABLE LXII.

Right Index and Little Finger.

Right Index.

Finger.		A	SL	LL	W	C	Totals
Right Little Fir	$A \\ SL \\ LL \\ W \\ C$	23 222 95 4 8	8 402 199 26 19	0 97 181 38 23	0 106 199 136 40	0 43 90 24 17	31 · 870 764 228 107
Rigl	Totals	352	654	339	481	174	2000

### TABLE LXIII.

Right Middle and Ring Fingers.

Right Middle Finger.

Finger.		A	SL	LL	W	C	Totals
Right Ring Fin	$A \\ SL \\ LL \\ W \\ C$	49 104 32 16 11	14 336 298 189 84	0 $43$ $181$ $240$ $52$	0 2 16 240 16	$\begin{array}{c} 0 \\ 4 \\ 16 \\ 44 \\ 13 \end{array}$	63 489 543 729 176
$\mathbb{R}^{\mathrm{ig}}$	Totals	212	921	516	274	77	2000

### TABLE LXIV.

Right Middle and Little Fingers.

Right Middle Finger.

			(D)		0		
Finger.		A	SL	LL	W	C	Totals
Right Little Fir	$A \\ SL \\ LL \\ W \\ C$	20 147 37 0 8	11 535 298 47 30	0 129 280 74 33	0 39 114 92 29	0 20 35 15 7	31 870 764 228 107
Rig	Totals	212	921	516	274	77	2000

### TABLE LXV.

Right Ring and Little Fingers.

Right Ring Finger.

			0	-	_		
Finger.		A	SL	LL	W	C	Totals
Right Little Fir	A $SL$ $LL$ $W$ $C$	16 41 4 0 2	13 400 67 6 3	1 212 313 11 6	1 155 297 199 77	0 62 83 12 19	31 870 764 228 107
$\mathbb{R}^{\mathrm{igl}}$	Totals	63	489	543	729	176	2000

### TABLE LXVI.

Left Thumb and Index.

Left Thumb.

		A	SL	LL	W	C	Totals
Left Index.	A SL LL W C	47 32 5 3 4	133 313 40 46 15	78 355 143 136 55	25 68 47 166 35	30 65 47 86 26	313 833 282 437 135
	Totals	91	547	767	341	254	2000

### TABLE LXVII.

Left Thumb and Middle Finger.

Left Thumb.

Finger.		A	SL	LL	W	C	Totals
Middle	A SL LL W C	31 46 7 6 1	96 323 86 31 11	51 354 267 62 33	17 85 113 97 29	20 79 83 44 28	215 887 556 240 102
Left	Totals	91	547	767	341	254	2000

### TABLE LXVIII.

Left Thumb and Ring Finger.

Left Thumb.

er.		Α	SL	LL	W	C	Totals
t Ring Finger.	$A \\ SL \\ LL \\ W \\ C$	13 45 21 5 7	38 264 152 60 33	7 198 342 172 48	5 38 110 158 30	3 38 87 96 30	66 583 712 491 148
Left	Totals	91	547	767	341	254	2000

### TABLE LXIX.

Left Thumb and Little Finger.

Left Thumb.

ger.		A	SL	LL	W	C	Totals
t Little Finger.	A $SL$ $LL$ $W$ $C$	13 62 12 3 1	18 380 123 13 13	$\begin{array}{c} 2\\ 377\\ 314\\ 44\\ 30 \end{array}$	1 81 180 53 26	1 59 139 37 18	35 959 768 150 88
Left	Totals	91	547	767	341	254	200C

# TABLE LXX.

Left Index and Middle Finger.

Left Index.

Finger.		A	SL	LL	W	C	Totals
Middle	A SL LL W C	117 166 19 6 5	84 525 187 25 12	9 80 157 21 15	2 79 139 171 46	3 37 54 17 24	215 887 556 240 102
Left	Totals	313	833	282	437	135	2000

### TABLE LXXI.

Left Index and Ring Finger.

Left Index.

er.		A	SL	LL	W	C	Totals
ft Ring Finger.	A SL LL W C	50 154 72 19 18	14 355 326 93 45	$ \begin{array}{c c} 1 \\ 31 \\ 141 \\ 85 \\ 24 \end{array} $	$\begin{array}{c} 0\\ 22\\ 130\\ 253\\ 32 \end{array}$	1 21 43 41 29	66 583 712 491 148
Left	Totals	313	833	282	437	135	2000

### TABLE LXXII.

Left Index and Little Finger.

Left Index.

Left Little Finger.	~	A	SL	LL	W	C	Totals
	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	25 215 64 6 3	8 526 253 26 20	1 87 164 19	1 88 215 85 48	$egin{array}{c} 0 \\ 43 \\ 72 \\ 14 \\ 6 \\ \end{array}$	35 959 768 150 88
	Totals	313	833	282	437	135	2000

#### TABLE LXXIII.

Left Middle and Ring Fingers.

Left Middle Finger.

Left Ring Finger.		A	SL	LL	W	C	Totals
	A $SL$ $LL$ $W$ $C$	52 119 35 7 2	13 421 311 88 54	$     \begin{array}{r}       1 \\       35 \\       308 \\       160 \\       52     \end{array} $	$\begin{array}{c} 0\\ 2\\ 38\\ 176\\ 24 \end{array}$	0 6 20 60 16	66 583 712 491 148
Lei	Totals	215	887	556	240	102	2000

### TABLE LXXIV.

Left Middle and Little Fingers.

Left Middle Finger.

yer.		A	SL	LL	W	C	Totals
t Little Finger.	A SL LL W C	23 149 39 2 2	11 578 256 25 17	0 174 306 46 30	1 43 110 58 28	0 15 57 19 11	35 959 768 150 88
Left	Totals	215	887	556	240	102	2000

### TABLE LXXV.

Left Ring and Little Fingers.

Left Ring Finger.

ger.		A	SL	LL	W	C	Totals
t Little Finger.	A SL LL W C	17 48 1 0	13 474 92 3 1	4 294 390 12 12	0 99 212 120 60	1 44 73 15 15	35 959 768 150 88
Left	Totals	66	583	712	491	148	2000

### TABLE LXXVI.

Right Thumb and Left Thumb.

Right Thumb.

		A	SL	LL	W	C	Totals
Left Thumb.	A SL LL W C	31 13 0 1 1	44 204 30 3 9	10 246 468 44 47	2 53 180 270 144	4 31 89 23 53	91 547 767 341 254
	Totals	46	290	815	649	200	2000

### TABLE LXXVII.

Right Thumb and Left Index.

Right Thumb.

		A	SL	LL	W	C	Totals
Left Index.	A SL LL W C	27 16 1 1	94 150 17 17 17	123 420 115 115 42	41 181 105 264 58	28 66 44 40 22	313 833 282 437 135
	Totals	46	290	815	649	200	2000

# TABLE LXXVIII.

Right Thumb and Left Middle Finger.

Right Thumb.

Finger.		A	SL .	LL	W	C	Totals
Middle	A SL LL W C	23 17 0 5	60 167 40 18 5	86 414 232 57 26	32 $210$ $214$ $141$ $52$	14 79 70 19 18	215 887 556 240 102
Left	Totals	46	290	815	649	200	2000

# TABLE LXXIX.

Right Thumb and Left Ring Finger.

Right Thumb.

			O				
er.		A	SL	LL	W	C	Totals
ft Ring Finger.	$\begin{bmatrix} A \\ SL \\ LL \\ W \\ C \end{bmatrix}$	8 23 7 3 5	32 145 69 29 15	19 276 319 142 59	6 98 229 261 55	1 41 88 56 14	66 583 712 491 148
Left	Totals	46	290	815	649	200	2000

# TABLE LXXX.

Right Thumb and Left Little Finger.

Right Thumb.

ger.		A	SL	LL	W	C	Totals
t Little Finger.	$A \\ SL \\ LL \\ W \\ C$	10 29 2 3 2	17 207 54 8 4	6 468 275 40 26	2 181 341 80 45	0 74 96 19	35 959 768 150 88
Left	Totals	46	290	815	649	200	2000

TABLE LXXXI.

Right Index and Left Thumb.

Right Index.

		A	SL	LL	W	C	Totals
Left Thumb.	A SL LL W C	47 154 101 21 29	29 241 266 58 60	10 61 158 69 41	2 65 166 151 97	3 26 76 42 27	91 547 767 341 254
	Totals	352	654	339	481	174	2000

# TABLE LXXXII.

Right Index and Left Index.

Right Index.

		A	$SL_r$	$SL_u$	$LL_r$	$LL_u$	W	C	Totals
Left Index.	$A \atop SL_r \atop SL_u \atop LL_r \atop LL_u \cr W \cr C$	185 65 83 4 7 2 6	42 103 88 11 14 11 13	58 75 187 4 23 13	4 23 29 29 16 49 24	10 9 46 2 64 24 10	9 11 59 25 47 287 43	5 9 46 13 23 51 27	313 295 538 88 194 437 135
	Totals	352	282	372	174	165	481	174	2000

#### TABLE LXXXIII.

Right Index and Left Middle Finger.

Right Index.

Finger.		A	SL	LL	W	C	Totals
Middle	A SL LL W C	108 198 36 4 6	87 425 106 21 15	9 109 168 34 19	7 103 170 154 47	4 52 76 27 15	215 887 556 240 102
Left	Totals	352	654	339	481	174	2000

# TABLE LXXXIV.

Right Index and Left Ring Finger.

Right Index.

er.		A	SL	LL	W	C	Totals
Left Ring Finger.	A SL LL W C	49 167 102 20 14	14 315 218 69 38	3 40 176 83 37	$\begin{array}{c} 0 \\ 40 \\ 144 \\ 262 \\ 35 \end{array}$	0 21 72 57 24	66 583 712 491 148
Let	Totals	352	654	339	481	174	2000

TABLE LXXXV.

Right Index and Left Little Finger.

Right Index.

ger.	1	A	SL	LL	W	C	Totals
t Little Finger.	$A \\ SL \\ LL \\ W \\ C$	24 236 81 5 6	10 435 183 21 5	0 116 176 30 17	0 122 224 86 49	1 50 104 8 11	35 959 768 150 88
Left	Totals	352	654	339	481	174	2000

# TABLE LXXXVI.

Right Middle Finger and Left Thumb.

Right Middle Finger.

		A	SL	LL	W	C	Totals
Left Thumb.	$A \\ SL \\ LL \\ W \\ C$	36 97 47 11 21	43 311 374 105 88	6 93 235 111 71	4 32 90 95 53	2 14 21 19 21	91 547 767 341 254
	Totals	212	921	516	274	77	2000

#### TABLE LXXXVII.

Right Middle Finger and Left Index.

Right Middle Finger.

		A	SL	LL	W	C	Totals
Left Index.	A SL LL W C	110 86 7 5 4	176 529 95 80 41	21 177 125 144 49	$ \begin{array}{c c} 1 \\ 24 \\ 42 \\ 180 \\ 27 \end{array} $	5 17 13 28 14	313 833 282 437 135
	Totals	212	921	516	274	77	2000

### TABLE LXXXVIII.

Right Middle and Left Middle Fingers.

Right Middle Finger.

		4					
Finger.		A	SL	LL	W	C	Totals
Middle	A $SL$ $LL$ $W$ $C$	115 84 8 3 2	94 635 152 20 20	4 129 295 65 23	$0 \\ 25 \\ 70 \\ 140 \\ 39$	2 14 31 12 18	215 887 556 240 102
Left	Totals	212	921	516,	274	77	2000

# TABLE LXXXIX.

Right Middle and Left Ring Fingers.

Right Middle Finger.

er.		A	SL	LL	W	C	Totals
ft Ring Finger.	A SL LL W C	49 110 39 9 5	16 398 346 102 59	1 59 241 165 50	0 8 63 184 19	0 8 23 31 15	66 583 712 491 148
Left	Totals	212	921	516	274	77	2000

#### TABLE XC.

Right Middle and Left Little Fingers.
Right Middle Finger.

ger.		А	SL	LL	W	C	Totals
t Little Finger.	$A \\ SL \\ LL \\ W \\ C$	$   \begin{array}{r}     22 \\     148 \\     35 \\     4 \\     3   \end{array} $	13 571 289 30 18	0 168 260 57 31	0 53 137 56 28	0 19 47 3 8	35 959 768 150 88
Left	Totals	212	921	516	274	77	2000

### TABLE XCI.

Right Ring Finger and Left Thumb.

Right Ring Finger.

		A	SL	LL	W	C	Totals
Left Thumb.	$A \\ SL \\ LL \\ W \\ C$	15 34 7 3 4	38 231 167 28 25	13 112 258 88 72	17 121 262 199 130	8 49 73 23 23	91 547 767 341 254
	Totals	63	489	543	729	176	2000

# TABLE XCII.

Right Ring Finger and Left Index.
Right Ring Finger.

			0	0	0		
		A	SL	LL	W	C	Totals
Left Index.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	41 20 1 0	141 309 13 15 11	71 244 112 79 37	39 183 129 307 71	21 77 27 36 15	313 833 282 437 135
	Totals	63	489	543	729	176	2000

TABLE XCIII.

Right Ring and Left Middle Fingers.

Right Ring Finger.

Finger.		A	SL	LL	W	C	Totals
Middle	A SL LL W C	47 15 1 0 0	122 336 24 5	28 274 204 26 11	13 179 266 194 77	5 83 61 15 12	215 887 556 240 102
Left	Totals	63	489	543	729	176	2000

# TABLE XCIV.

Right Ring and Left Ring Fingers.

Right Ring Finger.

			C	_			
er.		A	SL	LL	W	C	Totals
ft Ring Finger.	A SL LL W C	37 20 4 1 1	26 363 81 9 10	2 114 367 30 30	0 45 183 423 78	1 41 77 28 29	66 583 712 491 148
Left	Totals	63	489	543	729	176	2000

# TABLE XCV.

Right Ring and Left Little Fingers.

Right Ring Finger.

ger.		A	SL	LL	W	C	Totals
Left Little Finger.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	17 42 4 0 0	15 399 68 5 2	3 250 276 9 5	0 194 339 125 71	0 74 81 11 10	35 959 768 150 88
Lef	Totals	63	489	543	729	176	2000

# TABLE XCVI.

Right Little Finger and Left Thumb.

Right Little Finger.

		A	SL	LL	W	C	Totals
Left Thumb.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	8 16 2 3 2	60 345 320 77 68	13 144 330 165 112	5 24 81 71 47	5 18 34 25 25	91 547 767 341 254
	Totals	31	870	764	228	107	2000

TABLE XCVII.

Right Little Finger and Left Index.
Right Little Finger.

		A	SL	LL	W	C	Totals
Left Index.	A SL LL W C	22 8 0 1 - 0	204 477 76 73 40	76 269 155 198 66	6 44 34 128 16	5 35 17 37 13	313 833 282 437 135
	Totals	31	870	764	228	107	2000

### TABLE XCVIII.

Right Little and Left Middle Fingers.

Right Little Finger.

ger.		A	SL	LL	W	C	Totals
Middle Finger	$A \\ SL \\ LL \\ W \\ C$	17 12 0 2 0	158 507 152 39 14	35 291 301 89 48	2 42 71 84 29	3 35 32 26 11	215 887 556 240 102
Left	Totals	31	870	764	228	107	2000

### TABLE XCIX.

Right Little and Left Ring Fingers.

Right Little Finger.

er.		A	SL	LL	W	C	Totals
Left Ring Finger.	$egin{array}{c} A \\ SL \\ LL \\ W \\ C \end{array}$	12 15 2 1	50 440 255 89 36	10 398 178 79	0 9 30 173 16	1 13 27 50 16	66 583 712 491 148
Le	Totals	31	870	764	228	107	2000

### TABLE C.

 $Right\ Little\ and\ \vec{Left}\ Little\ Fingers.$ 

Right Little Finger.

,							
ger.		A	SL	LL	W	C	Totals
t Little Finger.	$A \\ SL \\ LL \\ W \\ C$	18 11 1 1 0	17 721 115 13 4	$0 \\ 176 \\ 543 \\ 22 \\ 23$	$\begin{array}{c} 0 \\ 21 \\ 74 \\ 99 \\ 34 \end{array}$	0 30 35 15 27	35 959 768 150 88
Left	Totals	31	870	764	228	107	2000

# ON THE PROBLEM OF SEXING OSTEOMETRIC MATERIAL

#### BY KARL PEARSON, F.R.S.

It is well known that anthropometric, particularly craniometric measurements give frequency series, which for moderate sized populations follow closely the normal or Laplace-Gaussian distribution. Measurements of stature, cubit head-length, cephalic index, etc., etc., obey with sufficient accuracy for most purposes of science the normal law. This statement may with a high degree of certainty be extended to practically almost all measurements on the adult skeleton. But a new difficulty arises in dealing with the parts of the skeleton: the sexing of the several bones of the human body is by no means certain, and this is especially the case when we come to deal—not with the cranium or the pelvis but with the long bones. In order to get over this difficulty, and to find the constants for each sex, it occurred to me some years back when the sexing of the long bones had presented this problem very forcibly to workers in my laboratory, that the method of my first contribution to the mathematical theory of evolution\* might be applied. Namely, we might take the unsexed material and assume it to consist of a compound of male and female data, the frequency curve for each of these being normal; the two components might then be found in the manner of the paper just referred to. The method was especially likely to be successful, when the series was otherwise homogeneous, the numbers large and the character dealt with substantially differentiated sexually. Of course the method does not give the sex of each individual bone, but I have shown in another memoir +, how four to six characters thus resolved form a basis for determining the probable sex of each bone, and this with an accuracy which is very probably as great as, or even greater than, anatomical appreciation unbased on a system of numerical measurement.

One of the few objections to the method is the labour involved in the process. While the analysis required in the application of the method is not so severe that it has not been applied in a large number of cases by workers in the Biometric

<sup>\*</sup> Phil. Trans. Vol. 185, A, pp. 71-110.

<sup>†</sup> To appear in the next number of this Journal.

Laboratory, it is still considerably beyond the powers of most of the present workers in anthropometry, and probably no anatomist of the present day has the mathematical knowledge requisite for the solution of the reducing nonic, or the arithmetical patience required for the calculation of its coefficients. It has occurred to me, however, that the work might be considerably shortened by the following considerations. The bones usually dealt with are those found in ancient cemeteries, in plague pits, clearance pits or crypts. It is probable, though by no means certain, that adult female bones in such cases would be rather more numerous than male. On the other hand being somewhat smaller they are asserted by some writers as likely to be more frequently broken, and they certainly may more readily escape preservation or measurement. If we take these two causes as counteracting each other, we may assume as a first approximation that the numbers of male and female bones will be equal. In the next place it is a result of much anthropometric experience that male and female variations, i.e. their standard deviations, are closely alike. These again we can take equal to a first approximation. Accordingly, to this first approximation, our osteometric series may be considered to consist of two equal normal components with different means. Let the mean of the unsexed material be M, and let the actual means of the sexed components be  $m_1, m_2$ , their standard deviations be  $\sigma_1, \sigma_2$ , and their total frequencies  $n_1$  and  $n_2$ , where the subscript 1 refers, say, to the males, and 2 to the females. Then  $m_1$ ,  $m_2$ ,  $\sigma_1$ ,  $\sigma_2$ ,  $n_1$  and  $n_2$  are the quantities we desire to discover. Let the momentcoefficients of the total material be, in the usual notation,  $\mu_2$ ,  $\mu_3$ ,  $\mu_4$ ,  $\mu_5$  and let  $N = n_1 + n_2$  be the total unsexed population. We shall write as customary  $\beta_1 = \mu_3^2/\mu_2^3$ ,  $\beta_2 = \mu_4/\mu_2^2$ ,  $\beta_3 = \mu_3\mu_5/\mu_2^4$ . Then, if our hypothesis be correct and the material consist very nearly of two equal normal distributions,  $\beta_1$  and  $\beta_3$  ought to be very small, while  $\beta_2$  will be large in relation to them.

It is convenient also to write:

$$\begin{array}{lll} \zeta_{1} = \frac{1}{2} \left( 3 - \beta_{2} \right), & \zeta_{2} = 10 \beta_{1} - \beta_{3} & & \text{(i)}, \\ m_{1} = M + \gamma_{1}, & m_{2} = M + \gamma_{2} & & \text{(ii)}, \\ q_{2} = \gamma_{1} \gamma_{2} / \mu_{2}, & q_{1} = (\gamma_{1} + \gamma_{2}) / \sqrt{\mu_{2}} & & \text{(iii)}, \\ q_{3} = q_{1} q_{2} & & & \text{(iv)}. \end{array}$$

Then the fundamental nonic may be written:

$$q_{2}^{9} - 7\zeta_{1}q_{2}^{7} + \frac{3}{2}\beta_{1}q_{2}^{6} - 3(\zeta_{2} - 5\zeta_{1}^{2})q_{2}^{5} - \left(37\beta_{1}\zeta_{1} + \frac{3}{4}\frac{\zeta_{2}^{2}}{\beta_{1}}\right)q_{2}^{4}$$

$$+ 3(4\beta_{1}^{2} - 3\zeta_{1}\zeta_{2} - 3\zeta_{1}^{3})q_{2}^{3} + 3(\beta_{1}\zeta_{2} - \frac{7}{2}\beta_{1}\zeta_{1}^{2})q_{2}^{2} + 8\beta_{1}^{2}\zeta_{1}q_{2} - \beta_{1}^{3} = 0...(v).$$

$$\sqrt{\beta_{1}} \int_{\beta_{1}}^{\beta_{2}} - 6\zeta_{1}q_{2} - \frac{3}{2}\frac{\zeta_{2}}{q_{2}^{2}} - 4q_{3}^{3}$$

Further:  $q_{3} = \frac{\sqrt{\beta_{1}} \left\{ \beta_{1} - 6\zeta_{1}q_{2} - \frac{3}{2} \frac{\zeta_{2}}{\beta_{1}} q_{2}^{2} - 4q_{2}^{3} \right\}}{2\beta_{1} - 3\zeta_{1}q_{2} + q_{2}^{3}}$  (vi),

where the sign of  $\sqrt{\beta_1}$  is determined by that of  $\mu_3$ .

Again 
$$n_{\rm T} = \frac{-\gamma_2}{\gamma_1 - \gamma_2} N$$
,  $n_2 = \frac{\gamma_1}{\gamma_1 - \gamma_2} N$  .......................(vii).

Lastly: 
$$\sigma_{1}^{2} = \mu_{2} (1 + q_{2}) - \frac{1}{3} \mu_{3} / \gamma_{2} - \frac{1}{3} \sqrt{\mu_{2}} \gamma_{1}$$
$$\sigma_{2}^{2} = \mu_{2} (1 + q_{2}) - \frac{1}{3} \mu_{3} / \gamma_{1} - \frac{1}{3} \sqrt{\mu_{2}} \gamma_{2}$$
....(viii).

Equations (ii), (iii), (iv), (v), (vi), (vii) and (viii) form the complete solution of the problem when we make no approximations whatever\*.

If, however,  $\beta_1 = \beta_3 = 0$ , then, the two components being equal, we have  $\dagger$ :

$$n_{1} = n_{2} = \frac{1}{2} N$$

$$\gamma_{1} = -\gamma_{2} = \sqrt{\mu_{2}} \zeta_{1}^{\frac{1}{4}}$$

$$\sigma_{1} = \sigma_{2} = \sqrt{\mu_{2}} \{1 - \sqrt{\zeta_{1}}\}^{\frac{1}{2}}$$

$$(ix).$$

It will be seen that it is needful in order that the solution may be real that  $\zeta_1$  should be positive or  $\beta_2 < 3$ , i.e. the total frequency should be platykurtic. Now let us suppose that the values given by (ix) are a first approximation and that we need a second approximation in which the two normal curves will be unequal in frequency, mean and standard deviation. Write:

$$n = \frac{1}{2} N$$
,  $\gamma = \sqrt{\mu_2} \zeta_1^{\frac{1}{4}}$ ,  $\sigma = \sqrt{\mu_2} (1 - \sqrt{\zeta_1})^{\frac{1}{2}} \dots (ix)^{\text{bis}}$ ,  $n_1 = n + \delta n_1$ ,  $n_2 = n + \delta n_2$ ,  $\gamma_1 = \gamma + \delta \gamma_1$ ,  $\gamma_2 = -\gamma + \delta \gamma_2$ ,

where the differentials represent small quantities of which the squares and products may be neglected to a second approximation.

 $\sigma_1 = \sigma + \delta \sigma_1, \quad \sigma_2 = \sigma + \delta \sigma_2,$ 

Our equations are ::

and suppose:

$$\begin{split} & n_1 + n_2 = N, \\ & n_1 \gamma_1 + n_2 \gamma_2 = 0, \\ & n_1 (\gamma_1^2 + \sigma_1^2) + n_2 (\gamma_2^2 + \sigma_2^2) = N \mu_2, \\ & n_1 (\gamma_1^3 + 3 \gamma_1 \sigma_1^2) + n_2 (\gamma_2^3 + 3 \gamma_2 \sigma_2^2) = N \mu_3, \\ & n_1 (\gamma_1^4 + 6 \gamma_1^2 \sigma_1^2 + 3 \sigma_1^4) + n_2 (\gamma_2^4 + 6 \gamma_2^2 \sigma_2^2 + 3 \sigma_2^4) = N \mu_4, \\ & n_1 (\gamma_1^5 + 10 \gamma_1^3 \sigma_1^2 + 15 \gamma_1 \sigma_1^4) + n_2 (\gamma_2^5 + 10 \gamma_2^2 \sigma_2^2 + 15 \gamma_2 \sigma_2^4) = N \mu_5. \end{split}$$

We now differentiate these and after differentiation put

$$n_1 = n_2 = n,$$
  $\gamma_1 = -\gamma_2 = \gamma,$   $\sigma_1 = \sigma_2 = \sigma.$ 

Hence we find:

$$\begin{split} \delta n_1 &= -\delta n_2 \ \dots \ (x), \\ n \left( \delta \gamma_1 + \delta \gamma_2 \right) + 2 \gamma \delta n_1 &= 0 \ \dots \ (xi), \\ 2 n \gamma \left( \delta \gamma_1 - \delta \gamma_2 \right) + 2 n \sigma \left( \delta \sigma_1 + \delta \sigma_2 \right) &= 0 \ \dots \ (xii), \\ 3 n \left( \delta \gamma_1 + \delta \gamma_2 \right) \left( \gamma^2 + \sigma^2 \right) + 2 \delta n_1 \gamma \left( \gamma^2 + 3 \sigma^2 \right) + 6 n \sigma \gamma \left( \delta \sigma_1 - \delta \sigma_2 \right) &= N \mu_3 \dots \ (xiii), \\ \gamma \left( \gamma^2 + 3 \sigma^2 \right) \left( \delta \gamma_1 - \delta \gamma_2 \right) + 3 \sigma \left( \gamma^2 + \sigma^2 \right) \left( \delta \sigma_1 + \delta \sigma_2 \right) &= 0 \ \dots \ (xiv), \\ n \left( \delta \gamma_1 + \delta \gamma_2 \right) \left( 5 \gamma^4 + 30 \gamma^2 \sigma^2 + 15 \sigma^4 \right) + 2 \delta n_1 \gamma \left( \gamma^4 + 10 \gamma^2 \sigma^2 + 15 \sigma^4 \right) \\ &\quad + n \left( \delta \sigma_1 - \delta \sigma_2 \right) 20 \gamma \sigma \left( \gamma^2 + 3 \sigma^2 \right) &= N \mu_5 \ \dots \ (xv), \end{split}$$

<sup>\*</sup> They are, in a somewhat better form, those originally given by me in *Phil. Trans.* Vol. 185, A, 1894, pp. 71—110; see Equations (14), (15), (18), (19), (27) and (29) of that memoir.

<sup>+</sup> Loc. cit. footnote, p. 91.

<sup>‡</sup> Loc. cit. p. 82.

where it must be remembered that the differential terms are introduced solely to account for the asymmetry as represented by  $\mu_3$  and  $\mu_5$ , assumed to be zero to a first approximation.

But (xii) and (xiv) show us that we must have:

$$\delta \gamma_1 = \delta \gamma_2, \qquad \delta \sigma_1 = -\delta \sigma_2.$$
 Hence from (xi): 
$$\delta n_1 = -n \delta \gamma_1 / \gamma \qquad \qquad (xvi).$$
 (xvii) now becomes: 
$$2 \gamma^2 \delta \gamma_1 + 6 \sigma \gamma \delta \sigma_1 = \mu_3,$$

 $4\gamma^2\delta\gamma_1(\gamma^2+5\sigma^2)+20\gamma\sigma(\gamma^2+3\sigma^2)\delta\sigma_1=\mu_5$ and (xv):

Whence solving we find:

Hence from (xi):

$$\delta \gamma_1 = \delta \gamma_2 = \frac{5}{4} \left( 1 + 3 \frac{\sigma^2}{\gamma^2} \right) \frac{\mu_3}{\gamma^2} - \frac{3}{8} \frac{\mu_5}{\gamma^4} \tag{xvii)},$$

$$\delta \sigma_1 = -\delta \sigma_2 = -\frac{1}{4} \left( 1 + 5 \frac{\sigma^2}{\gamma^2} \right) \frac{\mu_3}{\sigma \gamma} + \frac{1}{8} \frac{\mu_5}{\sigma \gamma^3} \tag{xviii)},$$

$$\delta n_1 = -\delta n_2 = -\frac{n\delta \gamma_3}{\gamma} \tag{xix}.$$

These form together with (ix)bis the complete solution of the problem.

The following example illustrates the procedure: 541 measurements were made of the bicondylar width of English femora, right and left, male and female being mixed. The frequency below resulted.

Frequency Distribution of 541 Femora for Bicondylar Width.

mm.	Frequency	mm.	Frequency	mm.	Frequency
61 62 63 64 65 66 67 68 69 70	1 1 1 5 5 13 5 14 15 5 22 31	71 72 73 74 75 76 77 78 79 80	23 33·5 25 22 36 25·5 29·5 32·5 19·5 33	81 82 83 84 85 86 87 88 89 90	28 23 19 17·5 19·5 16·5 7·5 3 3·5 0·5

The constants of this distribution were:

$$M = 75.8152,$$
  
 $\mu_2 = 37.692,112,$   $\mu_3 = -2.587,693,$   
 $\mu_4 = 3020.893,695,$   $\mu_5 = -83.260,992.$ 

Hence we deduce:

$$eta_1 = .000,125,047, \qquad eta_3 = .000,106,750, \ eta_2 = 2.126,349, \qquad \zeta_1 = .436,8255, \ \zeta_2 = .001,143,72.$$

Clearly  $\beta_1$  and  $\beta_3$  are so small that the distribution fulfils our condition of being very closely symmetrical. The nonic, equation (v) above, is:

$$q_2{}^9 - 3.057,789q_2{}^7 + .000,18757q_2{}^6 + 2.858,817q_2{}^5 - .009,867q_2{}^4 - .754,678q_2{}^3 - .002,5011q_2{}^2 + .000,000,0546q_2 - .000,000,000,005 = 0,$$

the last two terms being written down to many figures to show their inappreciableness. The root required is:

$$q_2 = -65679$$

which by (vi) leads to:

$$\gamma^2 + .558,050\gamma - 24.755,802 = 0$$

and provides the solution:

We have now to inquire how far the same result would be reached, if we had supposed as a first approximation equal Gaussian components and then proceeded to determine a second approximation by aid of (xvii) to (xix).

Equations (ix) give us:

$$n_1 = n_2 = n = 270.5,$$
  
 $\gamma_1 = -\gamma_2 = \gamma = 4.9912,$   
 $\sigma_1 = \sigma_2 = 3.5750.$ 

Thus to a first approximation:

(B), statistically speaking, is so close to (A) that it gives every confidence of a second approximation practically reproducing (A).

We find:

$$\frac{\mu_3}{\gamma^3} = -.020,8112, \qquad \frac{\mu_5}{\gamma^5} = -.026,0386,$$

$$\frac{\sigma^2}{\gamma^2} = ..513,2871, \qquad \frac{\gamma^2}{\sigma^2} = 1.948,228.$$

\* 
$$y_0 = \frac{n}{\sqrt{2\pi}\sigma}$$
 of the normal curve.

Hence by (xvii) to (xix):

$$\delta \gamma_1 = \delta \gamma_2 = -\gamma \times .056,308 = -.2810,$$
  
 $\delta \sigma_1 = -\delta \sigma_2 = \sigma \times .029,809 = .1066,$   
 $\delta n_1 = -\delta n_2 = +n \times .056,308 = 15.231.$ 

It will be seen from these results that:

$$\frac{\delta \gamma_1}{\gamma} = -0.0563, \qquad \frac{\delta \sigma_1}{\sigma} = 0.0298, \qquad \frac{\delta n_1}{n} = 0.0563$$

may be considered fairly small quantities, and that they justify our assumption. We have accordingly:

It is clear that the solutions (C) and (A) are for all practical purposes identical. Thus the short method is justified in the problem of sexing osteometric material. An improper extension of the method to material in which the sexes occur in very unequal groups may be guarded against by simply observing whether  $\beta_1$  and  $\beta_3$  are very small quantities.

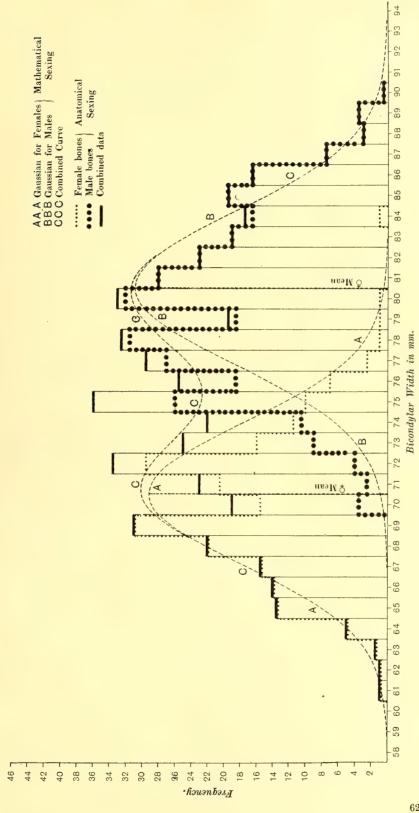
In conclusion it may be desirable to compare the values of these sex-constants as found mathematically with sexing by anatomical appreciation. I owe an anatomical sexing of the same bones to my colleague, Dr Derry.

The following values of the constants resulted:

	Females.	Males.	1
Mean:	70.098  mm.	$79.764  \mathrm{mm}$ .	
Total Frequency:	221	320	(D).
Standard Deviation:	3.5148 mm.	4·1254 mm.	
Modal Ordinate:	24.55	30.95	

It will be seen that the mathematically deduced constants are not widely divergent from those obtained anatomically, but the accordance if fair is not ideal. The accompanying diagram exhibits the differences in the frequency distributions found by the two methods of sexing. The chief difference lies in the transfer by the anatomist of the larger female bones of the mathematical sexing to the male group. I do not propose to discuss here the relative advantages of the two methods, but would draw attention to a few points of interest:

(i) The solution (D) makes no appeal to measurement in the sexing, it is based purely on an anatomical appreciation. It would therefore be subject to



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London 17th century Femora. Bicondylar Width. Comparison of Mathematical and Anatomical Sexing.

personal equation, depending on the features upon which the experience of the individual anatomist leads him to lay most stress. The solution (C) is unique, that is to say, given the same data, all statisticians would reach the same values, of

Frequency Distributions of Bicondylar Width in Male and Female Femora sexed by Anatomical Appreciation.

mm.	9	\$	mm.	9	8	mm.	9	đ
61 62 63 64 65 66 67 68 69 70	1 1 1·5 5 13·5 14 15·5 22 31 15·5	3.5	71 72 73 74 75 76 77 78 79 80	20·5 29·5 16 11·5 10 7 2·5 1	2·5 4 9 10·5 26 18·5 27 31·5 18·5 32	81 82 83 84 85 86 87 88 89 90	1	28 23 19 16·5 19·5 16·5 7·5 3 3·5 0·5

course apart from errors in arithmetic or from the number of decimal places retained in the working. It eliminates the factor of personal equation.

- (ii) (C) would, however, be influenced by the fact that our material is not perfectly homogeneous except for sex; because (a) there is a mixture of right and left bones, and, to judge by the anatomical sexing, this may involve a difference of '7 to '9 mm. in the means and '08 to '24 mm. in the standard deviations; this would add to the heterogeneity, (b) our bones may be due to somewhat mixed classes and possibly mixed periods, (c) the bicondylar width is liable to be injured by rough treatment of the bone, and this injury will most affect the weaker, and therefore probably the younger, bones. These bones might then be treated as female, a classification which most anatomical sexing also favours. While the total number of these London femora is nearly 800, the bicondylar width could only be measured in 541 cases. This selection will not necessarily be random as to size or sex, and may modify our constants found mathematically from the distribution. On the other hand it would affect also the anatomical appreciation of sex, but only in as far as it was based on the size of the condyles.
- (iii) We know from very considerable sexed data that the variation of man and woman is very nearly the same. The coefficients of variation measured in the usual way, i.e. by 100 standard deviation divided by mean, gave:

There was thus closer sexual accord from the anatomical method. But when the same anatomical sexing was applied to the character of the head of the femur in the vertical plane, I found for right bones:

$$25.05$$
 & 6.37  $\Delta = -1.32$ ,

and for left bones:

$$4.91$$
  $6.10$   $\Delta = -1.19$ ,

differences far greater than occur in the mathematical sexing from the bicondylar widths. Accordingly no great stress can be laid on inequalities in the coefficients of variation deduced from either process of sexing.

It would appear to me that we have reached on the whole a reasonable biometric method of sexing. To what extent it can replace the sexing by anatomical appreciation must be left to the future. But it is clear that when anatomists themselves prefer to that appreciation an appeal to a single character, e.g. to the measurement of the femoral head, and only settle by anatomical appreciation the sex of femora with diameters between 45 and 47 mm., then they do not show much confidence in their own method of sexing. An interesting experiment could be made if some 400 to 500 sexed bones were available, and then, without knowledge of the real sex, two or three anatomists and a statistician were to be asked independently to determine the mean and variability of two or three characters of the bones of each sex in this material.

I have cordially to acknowledge the help of my colleague Mr E. Soper in the determination of equations (xvii)—(xix) and in their solution (C) in the numerical case for which I had reached the solution (A); also the labour of my colleague Miss H. Gertrude Jones in the preparation of the diagram which contrasts graphically the mathematical and anatomical solutions of the problem.

# FURTHER EVIDENCE OF NATURAL SELECTION IN MAN.

By ETHEL M. ELDERTON, Galton Research Fellow, AND KARL PEARSON, F.R.S.

(1) The second author of the present paper writing in 1894 a commentary on the statement that "no man, as far as we know, has ever seen natural selection at work," remarked: "Every man who has lived through a hard winter, every man who has examined a mortality table, every man who has studied the history of nations has probably seen natural selection at work\*." The emphasis is here to be laid on the word "probably," because the seeing depends on the power and validity of the scientific means adopted to analyse the observed facts. In a paper communicated by the same author to the Royal Society in June 1912; it was shown from the Registrar-General's series of ten yearly life-tables that when allowance was made for change of environment in the course of the fifty years a very high association existed between the deaths in the first year of life and the deaths in childhood (1 to 5 years). This association was such that if the infantile deathrate increased by 10°/, the child deathrate decreased by 5.3°/, in males, while in females the fall in the child deathrate was almost  $1^{\circ}$  for every rise of 1°/, in the infantile deathrate. The method of investigating by life-tables could not be extended beyond 1900, because the life-tables for the next ten years (1901–1910) were not then out, and indeed have only just appeared (December 1914). While the infantile deathrate as shown from the life-tables had risen from 1871-1900, the child deathrate had fallen for the same period. During the next decade 1900-1910 both deathrates have fallen together; such a secular change does not in any way modify the argument of the paper, which lies in the statement that whether two deathrates rise together or rise and fall simultaneously we can draw no inferences at all, until they have been corrected for secular change. Most economic, demographic and physical variates are changing continuously with time, and no comparison of time graphs or calculation of correlations will demonstrate of necessity anything but spurious association, until

<sup>\*</sup> The Chances of Death and other Studies in Evolution, Vol. 1. p. 166.

<sup>† &</sup>quot;The Intensity of Natural Selection in Man." R. S. Proc. B. Vol. 85, pp. 469-476.

the time factor has been eliminated. It is the deviations from the continuous curves of secular change which may turn out on careful analysis to be truly indicative of causal relationship between the variates under consideration.

The first attempt to get rid of secular change by a method of differences was made by Miss F. E. Cave in 1904 in a paper on barometric correlations\*, and shortly afterwards Mr R. H. Hooker published a paper dealing with the same point<sup>†</sup>. Both these authors used only first differences and gave no general theory of the method. Quite recently "Student" has published a paper; giving the fundamental formulae, and indicating how by taking successive differences of two variates and correlating them, we free ourselves from the time or locality influence, and approach the true and probably causal relationship between them. When the correlation of the differences becomes steady, then we have reached the actual correlation of the variates corrected for the time factor, provided an assumption is made which we shall discuss at greater length below: see footnote, p. 495. Meanwhile Dr Anderson of Petrograd has been working on the subject, and in a most valuable memoir he has added to "Student's" results a number of new theorems; for example, the probable errors of the successive difference correlations when they become steady, and the relations which should be fulfilled between the squares of the standard deviations of successive differences, when the series has become steady. We have thus a double means of ascertaining whether the desired object—the elimination of the time-factor—has been approximately achieved. A third additional test will be indicated in this paper.

This new statistical process has been termed the Variate Difference Correlation Method||, and there is small doubt that it is the most important contribution to the apparatus of statistical research which has been made for a number of years past. Its field of application to physical problems alone seems inexhaustible. We are no longer limited to the method of partial correlation, nor compelled to seek for factors which rendered constant will remove the changing influence of environment. In the present case, that of the influence of infantile mortality on child mortality, Pearson endeavoured to eliminate the influence of continual environmental improvement by making the expectation of life at six years constant \mathbb{T}. Snow achieved the same object by correlating the deathrates of one sex for a constant deathrate of the other\*\*. In both these cases substantial evidence of Natural Selection was obtained from the mortality tables. The object of the present paper is to demonstrate by the still more complete elimination of the

<sup>\*</sup> R. S. Proc. Vol. LXXIV. pp. 407 et seq.

<sup>†</sup> Royal Statistical Society Journal, Vol. LXVIII. pp. 396 et seq. 1905.

<sup>‡</sup> Biometrika, Vol. x. pp. 179, 180.

<sup>§</sup> Ibid. pp. 269-279.

<sup>||</sup> Pearson and Cave: "Numerical Illustrations of the Variate Difference Correlation Method."

Biometrika, Vol. x. pp. 340—355.

<sup>¶</sup> R. S. Proc. B. Vol. 85, p. 472.

<sup>\*\* &</sup>quot;The Intensity of Natural Selection in Man." Drapers' Company Research Memoirs, Dulau & Co., 1911.

time factor involved in the variate difference correlation method that a selective deathrate plays even in highly civilised states a marked part in the natural history of man.

(2) The material dealt with in this investigation consists of the Registrar-General's returns for births in England and Wales and of deaths in the first five years of life from 1859 to 1908 with the addition of as many years before 1859 as were requisite to make our highest differences fifty in number, and with the addition of as many years after 1908 as were requisite for following up the births of that year to the fifth year of life. Thus actually our data extended from 1850 to 1912. The reason for this procedure lies in the desirability of using a constant population, and not reducing by one a relatively small number like 50 on each differencing. As a result of this process we had to modify Dr Anderson's values for the probable errors for the steady values of the difference correlations because in our case the size of the population does not change as we proceed to higher differences\*. The second cause which requires extension of the data is a very important one, and must be illustrated numerically. Consider the table:

Deaths of those born in a given year.

Year	Female Births	0—1	1—2	2—3	3—4	4-5
1908 1909 1910 1911 1912	478,410 	63,594	14,146 — — —	5,020	3,449	2,341

Now the deaths of infants 0—1 in 1908 are not necessarily of infants all born in 1908, but the total deaths 63,594 must represent closely the deaths in the 478,410 infants born in that year. Disregarding immigration and emigration, this gives a deathrate per 1000 of 107.495 and leaves 414,816 children alive. Of this group 14,146 may be taken to die in the second year of life, giving a deathrate of 31.990 per mille. There remain 400,670 children who reach the third year of life in 1910, of whom 5,020 die, giving a deathrate of 11.939, and 395,650 survivors. These survivors are followed into 1911 and 1912 in the same manner, and thus we obtain approximately the deathrate up to the fifth year of the male children born in 1908. We thus in bulk follow the same group of children through the first five years of life. Tables I and II give the deathrates for males and females respectively under the heading of the birth year of each group. These deathrates have been taken to three decimals places for the purpose of determining the higher differences correctly to one decimal place. The successive differences of

<sup>\*</sup> All the probable errors of the difference correlations given in this memoir are these modified Andersonian values, i.e. they are the probable errors on the assumption that the difference correlations have reached steady values.

TABLE I. Deathrates in each Year of Life for groups born in the Year of 1st column.

Males.

			ites.		
	01	12	2-3	34	45
1850	159.781	63.935	34.092	22.138	19.021
1	168.706	64.977	33.882	26.657	18.209
2	173.324	63.533	40.936	24:316	16.022
3	174.808	74.802	35.464	22.298	16.720
4 5	170.890	60.598	30.740	21.688	21.329
5	169.151	59.696	33.004	29.546	19.780
6	156.756	64.317	39.551	25.594	13.751
7 8	168.486	67.928	36.777	19:471	13.923
9	172·591 167·106	68·712 58·887	30.566	19·857 22·325	16·268 21·962
1860	162.642	70.401	35.297	30.083	21.325
1	167.634	65.785	41.390	27.654	16.236
2	156.684	73.848	37:326	22.013	14.982
3	163.183	67:537	32.774	21.088	12.552
4 5	166:309	66.462	34.408	17.660	15.991
	174.356	68.369	28.278	21.473	17.015
6	173.659	60.603	32.159	22.751	18.105
7 8	166.905	63.790	32.731	23.220	16.085
9	$168.064 \\ 169.022$	62·988 65·716	32·357 30·186	20·185 17·450	12.821 $11.624$
1870	174.287	62.401	26.760	16.344	16.052
1	171.840	59.853	25.503	21.635	14.727
2	162:321	55.267	30.754	18.731	12.655
3	163.676	61.415	28.007	17.275	12.502
4 5	164.976	60.316	25.232	16.028	13.499
5	173.145	58.422	25.400	18.848	13.187
6	160.415	56.088	27.992	17.044	13.263
7	149.627	63.344	26.104	17:171	11.738
8 9	166.266	58.104	27.853	15.280	13.049
1880	149·754 167·313	66·188 48·181	22·245 25·909	16.741 16.036	12·115 11·920
1	142.532	59.164	23.333	15.261	10.430
2	153.154	54.365	24.026	14.362	9.416
3	151.184	58.292	23.015	13.823	11.042
4 5	160.381	53.952	22.077	14.792	9.533
5	151.175	57.960	23.052	13.615	10.073
6	163.081	55.611	21.009	13.974	10.569
7.	158.243	50.713	22.169	14.394	9.894
8	150.177	56.882	22.958	13.536	10.150
9 1890	157·476 164·757	56·279 59·098	22·338 22·604	13.750 14.551	10.647 9.623
1	163.761	54.255	20.821	12.615	8.757
2	162:112	52.776	19.442	12.497	10.604
3	173.333	47.035	20.343	14.121	8.546
4	149.633	55.787	21.271	11.750	8.439
4 5	176.280	51.404	19.535	11.912	8.973
6	160.989	50.293	18.742	11.802	9.366
7	170.291	50.986	19.124	12:396	8.608
8	175.183	48.227	19:380	11.496	8:657
9 1900	176.606 168.685	49.837 $44.728$	17.094 17.400	11.565 9.759	7·165 7·553
1900	165.617	44.728	17.400	10.241	7.135
2	146.791	40.581	16.572	9.587	6.853
3.	144.567	45.517	15.368	9.260	6.949
4	158.684	38.921	15.234	10.194	6.458
$\vec{5}$	141.193	39.326	15.702	8.893	6.886
6	144.819	38.037	14.222	8.858	5.655
7	130.259	36.615	15.159	7.643	6.230
1908	132.928	34.102	12.529	8.717	5.969

TABLE II. Deathrates in each Year of Life for groups born in the Year of 1st column.

Females.

The State of		T. CII	naies.		
	01-	1-2	23	3—4	45
				-	
1850	130.477	62.235	34.147	22.625	19.278
1	138:306	62.106	33.992	27.087	16.762
2	142.185	61.812	39.787	23.805	16.148
3	144.270	71.939	35.186	22.686	16.948
4	141.521	59.024	30.863	22.226	21.907
.5	137:278	57.140	34.057	29.375	20.501
$\frac{6}{7}$	129·877 142·203	61.902	39.758	26.146	14:305
8	142 203	65.853	36·712 29·716	19.990	14·391 17·089
9	138.477	64·513 55·535	32.024	$20.796 \\ 24.485$	21.454
1860	131 914	66.902	36.060	29.941	20.765
1	137 339	61.860	41.243	27.727	16.287
2	127.203	70.313	36.543	21.905	15.398
3	133.321	63.438	32.637	21.623	12.702
4	138.232	63.395	34.846	18.217	15.547
5	145.388	66.401	28.484	21.437	17.145
6	144.879	58.180	32.392	23.086	17.536
7 .	137.712	61.641	33.243	23.081	15.653
8	141.756	58.624	31.892	20.060	12.524
9	141.450	60.720	31:004	18.108	11.732
1870	144.596	59.845	26.855	16.235	15.196
1	143:353	56.379	25.062	21.493	13 903
2	136.453	52.652	30.213	18.454	12.571
3	134.079	57.739	27.549	16.950	11.421
4 5	135.939	57.795	25.498	16.031	13.253
	142.730	54.032	24.563	18.848	12.833
6	131.718	51.057	27.976	16.685	12.651
7	121.936	59.535	25.135	17.441	11.214
8	137.958	52.463	27.646	15.186	12.491
9	120.643	62.324	21.792	16.911	11.880
1880	137.691	45.620	25.319	15.556	11.335
$rac{1}{2}$	117.221	55.413	22.443	15.359	10.396
z 3	127.627	50.057	23.539	14.178	9.586 10.606
	122.766 $132.701$	54.048	22.948	13.643	9.401
4 5	123.667	49·967 53·415	$21.259 \\ 22.740$	14.913 $13.251$	10.030
$\frac{\sigma}{6}$	134.814	51.103	19.985	13.800	10.030
7	130.689	46.402	21.538	14.594	10.012
8	122:312	53.369	22.456	13.926	10.146
9	129.143	53.307	21.783	14.170	10.569
1890	135.839	54.850	21.607	14.731	9.478
1	132.763	51.567	20.841	12.646	8.900
2	132:414	49.387	19.174	12.708	10.370
3	143.346	44.511	19.842	14.293	8.643
	123.522	52.267	21.499	$12 \cdot 183$	8.300
4 5	144.326	49.339	18.643	11.817	8.499
6	133.535	46.691	18.439	12.184	9.282
7	140.755	47.998	18.109	12.739	8.642
8	145.001	44.832	18.436	11.490	8.865
9	148.000	45.928	16.954	11.724	7.164
1900	139.148	41.901	16.902	9.712	7.611
1	136:346	39.527	15.156	10.606	7.184
2	118.479	37.064	16.168	9.891	6.792
3	118.004	42.270	14.774	9:315	7.615
4	131.477	.36.598	14.136	9.793	6.453
5	114.641	37:084	15.066	8.710	6.902
$\frac{6}{7}$	119.668	36.006	13.552	9.168	5.513
1908	104.487	33.904	13.789	7:493	6.071
1300	107.495	31.990	11.939	8.546	5.939

these deathrates up to the sixth and, in a few cases, to the tenth were then formed. In our notation  $m_r$  is the deathrate in the rth year of life, i.e. from r-1 to r years of age, and  $\delta_s m_r$  is the sth difference of this deathrate. As we have five deathrates for each sex this involves 10 means, 10 standard deviations and 20 correlation coefficients, but as we have used six successive differences these numbers must be multiplied by seven. The calculation of these differences and of upwards of 150 correlation coefficients has meant very strenuous labour. It must, indeed, be admitted that the application of the variate difference correlation method is not, even with small populations, a light task, but the change from the high positive to low negative and then to high negative values of the correlation is of extraordinary interest, and indicates the stages by which the associations are freed from the spurious influence of the time-factor.

(3) All our correlations are given in Table III (p. 497), but it is desirable to discuss in detail certain groups of them. We take first the correlations of the deathrates in *successive* years. They are:

	Male.	Female.
$r_{m_1 m_2}$	$+.398 \pm .080$	+ ·390 ± ·081
$r_{m_2 m_3}$	$+ .859 \pm .025$	+ ·864 ± ·024
$r_{m_3m_4}$	$+ .924 \pm .014$	+·928 ± ·013
$r_{m,m_r}$	+ ·911 ± ·016	$+.917 \pm .015$

All these are positive, all are significant and, the first excepted, are very high correlations. There is no significant difference between male and female. The least important is the relation between deaths in infancy and deaths in the first year of childhood. We have in these correlation coefficients the numerical expression of what is obvious in Tables I and II, i.e. as the deathrate in any year of age falls so does the deathrate of the same group in the following year. It is this fact which has led to the erroneous idea that natural selection plays no part in man. The fact, however, simply expresses the continuous change of environment which has been in progress since 1860. During the half-century improved economic conditions, bettered sanitation, and developed medical care have lowered the deathrate at each age\*. It is therefore impossible to deduce any argument as to natural selection in man from these correlations until we have removed this continuous influence of the time-factor. This is achieved by the variate difference correlation method. In every case a preliminary examination of Tables I and II shows that the correlation of the first differences of the deathrates of successive years is negative, and as we take higher and higher differences the intensity of this negative correlation increases, until with the sixth differences it reaches to the

<sup>\*</sup> As we have already remarked the infantile deathrate showed little of this improvement till 1905. It was about this same year that the absolute number of births in England and Wales began to decline, so that while the population has increased by something like  $3\frac{1}{2}$  millions, that population produces about 76,000 fewer babies annually.

very substantial value of about -7. In other words a rise in the deathrate of one year of life means a fall in the deathrate of the following year of a most marked kind. While with the sixth differences we are approaching fairly closely steady values it may be doubted whether we have reached them in any case but that of  $r_{\delta_6 m_4 . \delta_6 m_5}$ . The following are the sixth difference correlations in the case of the deathrates of successive years:

	Male.	Female.
$r_{\delta_6 m_1.\delta_6 m_2}$	$-688 \pm 090$	- ·719 ± ·081
$r_{\delta_6 m_2 . \delta_6 m_3}$	$673 \pm .092$	$660 \pm .095$
$r_{\delta_6 m_3 . \delta_6 m_4}$	$703 \pm .085$	$731 \pm .078$
$r_{\delta_6 m_4}$ , $\delta_6 m_5$	$695 \pm .087$	- ·736· ± ·077

Again the male and female results are in excellent agreement, and we grasp the startling manner in which the new method reverses a judgment based on relations which have been deduced without any regard to secular change.

(4) The question naturally arises: How far are these the "steady" values of the difference correlations measuring the organic relation apart from the time-factor of the deathrates in different years of infancy and childhood?

There are three fundamental tests: (i) The correlation coefficients of successive differences should have ceased to be markedly rising or falling. Table III (p. 497) shows that this is approximately but not absolutely the case, but we have reached a stage in which any further changes are certainly of the order of the probable errors and thus of little significance. The unsteadiness as will be indicated later in better tests is greatest in the differences of the deathrates in the first and second years of life. Here the correlations were taken to the seventh and eighth differences and gave:

which appear to have reached practical steadiness. Actually the final correlations must be somewhat greater than those obtained from the sixth differences. To push the process further, however, would be of small advantage because higher differences involve introducing earlier data, and the birthrate data before 1855 become more and more unreliable. Again in the extremely high differences, the additional year required for an additional difference if not appertaining to relatively smooth data may in itself, when we have only a small total frequency of 50, produce a certain amount of unsteadiness.

(ii) We may consider the mean values of the differences.

If our first variable be taken\* as  $x = \phi_1(t) + X$ , where X is the intrinsic value of x as apart from the time change, then mean  $\delta_{r+1}x$  after steadiness has set in is

\* One of the bases of the variate difference correlation method lies in the assumption that the intrinsic variation is superposed on a secular change of a continuous character; the causes which determined the intrinsic variation X are supposed to be sensibly independent of the time for the period under consideration. We conceive the secular change as given by a parabola, say, of the sth order, but the deviations from this curve are supposed in magnitude and sense to be independent of the time, i.e. due to chance causes which are the same in 1850 as in 1900. This assumption is an important one and must lead to our seeking relatively short periods consistent with a numerical frequency sufficient for significance. It can be roughly tested, of course, by considering  $\sigma_X$  as found from, say, the first and second halves of our observations. In our own case we found:

Values of  $\sigma_X$  deduced from Sixth Differences for 1st 25, for 2nd 25, and for all 50 years.

-d	(1)	ı <sub>1</sub> )	(m	2)	(m	3)	(m	(4)	. (m	(5)
	₫	<u></u> ,\$	3	9	₫	9	₫	9	<i>ð</i>	9
1st 25 years All 50 years 2nd 25 years	7·32 8·61 9·70	6·94 7·83 8·61	5·51 4·71 3·73	5·61 4·63 3·37	2·09 1·59 0·83	2·30 1·77 0·98	1·52 1·17 0·66	1·67 1·28 0·68	1.05 0.86 0.63	0·91 0·78 0·62

These values are less steady than we had originally hoped for. Clearly the variability of the X portion of the infantile deathrate has grown greater, and that of the four child deathrates has grown sensibly smaller with the time. The fundamental hypothesis of the variate difference method is therefore only approximately true for this material. We have made some investigations on the assumption that  $x = \phi_1(t) + (a+bt)X$ , but the values of a and b obtained were by no means satisfactory. We have in hand a further investigation of the problem by the method, originally suggested by one of us, before the difference method was started; namely to subtract from x the value obtained by the best fitting parabola of the sth order in the time and so to reach the actual values of X. The relation of these to the time can then be found with some degree of accuracy. To the male deathrates of the second and fourth years of life we applied parabolae of the third order in the time, and obtained excellent fits; we then subtracted the ordinates of these parabolae from the deathrates and correlated the remainders,  $d_2$  and  $d_4$  say. We found  $r_{d_2d_4} = + \cdot 312 \pm \cdot 088$ , a value corresponding more nearly with  $r_{\delta_5m_2}$   $\delta_5m_4$  than  $r_{\delta_3 m_0, \delta_3 m_4}$ , and indicating that we might more rapidly approach final values by this method than by that of variate differences. But the fitting of high order parabolae is very laborious; at the same time the graphs give excellent tests of the accuracy of the work, and we obtain the actual values of what we have termed X and Y, as represented by  $d_2$  and  $d_4$ . We then correlated the numerical value of  $d_2$ with the time and found  $r_{d,t} = -284 \pm .089$ . It is clear that with correlations of this order with the time,  $r_{d_0d_4}$  would not be modified by the extent of its probable error if we found the partial correlation  $t^r d_o d_i$ , or corrected the correlation of  $d_2$  and  $d_4$  for the time. There is another point, however, which justifies us in disregarding this variation of X and Y with the time as of secondary importance, The correlation of X with the time is positive in the first year's mortality and negative in the following four years; thus while it would certainly tend to give a negative value to  $r_{xy}$  for the 1st and 2nd years of life, it would tend to give a positive value to the correlation for all successive pairs of years beyond the 1st and 2nd. Now all such successive pairs of years have high negative values, which are therefore minimum values, but these values are all in excellent agreement—roughly equal to -.7—with that found for the 1st and 2nd years of life. We therefore concluded that the influence of the time on the deviations from the secular curve of change, although very sensible, is of no substantial importance for he correlations.

equal to mean  $\delta_{r+1}X$ , and this (taking, as we have done, 'backward' differences) is given (the C's being the usual binomial coefficients) by

$$\frac{-(X-{}_{r}C_{1}X_{-1}+{}_{r}C_{2}X_{-2}-\ldots)+(X_{n}-{}_{r}C_{1}X_{n-1}+{}_{r}C_{2}X_{n-2}-\ldots)}{n}.$$

Now if we remember that the X's have chance values uncorrelated with each other then we shall have for the squared standard deviation of the mean  $\delta_{r+1}X$ ,

$$\sigma^{2}_{\mathrm{mean}\;\delta_{r+1}X} = rac{2\sigma_{x}^{\;2}\left(1\,+_{r}C_{1}^{\;2}+_{r}C_{2}^{\;2}+\ldots+_{r}C_{r}^{\;2}
ight)}{n^{2}},$$

$$=2\,rac{\left|2r\,}{\left|r\,\right|r}\,rac{\sigma_{x}^{\;2}}{n^{2}}\,.$$

Or, the probable error of the mean (r+1)th difference after the steady values have been reached

$$= \cdot 67449 \sqrt{2 \frac{|2r|}{|r|r} \cdot \frac{\sigma_x}{n}} \cdot$$

At first sight this appears of no value, because  $\sigma_X$  is unknown, but Dr Anderson has given  $\sigma_{\delta_{r+1}x}$  in terms of  $\sigma_X$  when steady values have been reached \*, i.e.

$$\sigma^{2}_{\delta_{r+1}X} = \sigma^{2}_{\delta_{r+1}X} = \frac{|2(r+1)|}{|r+1||r+1|} \sigma^{2}_{X}.$$

From this we deduce the probable error of a mean rth difference to be

$$67449 \sqrt{\frac{r}{2r-1}} \frac{\sigma_{\delta_r x}}{n},$$

when we assume steadiness reached.

The values of the means of the differences with their probable errors on the assumption of steadiness are given in Table IV, and the ratio of the means to their differences in Table V.

It will be seen that the positive and negative signs are not scattered quite as much at random as we might have hoped and that this is especially the case in the infantile mortality differences. If we take all the ratios of the means to their probable errors except the first difference, we find their average value 1.16; it should be of course 1.18. Of these ratios 33 are positive and 25 negative. If we omit the ratios for the first year of life, we find 24 negative and 20 positive, while the mean value = 98 as against 1.18, the theoretical ratio of the mean to its probable error. It is obvious that the infantile mortality differences are those which are anomalous. Otherwise the mean differences vary fairly satisfactorily

<sup>\*</sup> Biometrika, Vol. x. p. 272.

<sup>†</sup> It may be noted that at the beginning of the period we have the disturbing influence of war and at the end of the period wholly changed conditions due to a great limitation of births. The means depend on differences of mortality under these conditions.

TABLE III. Correlations of Deathrates and Differences of Deathrates.

		.085 .116 .128 .135 .140 .148	.032 .116 .130 .140 .152 .160	.021 .115 .131 .138 .139 .141	015 116 127 098 082 073
Fifth Year (m <sub>5</sub> )	0+		812 .042 .129 .069 .069 .085 .072 .072	+ + + + + + 3931 + 3304 + 3304 + 356 + 3310 + 4 4 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	+ + 917 + 1917 +
Fifth Y	40	+ 494± 072 + 015±1116 - 086±131 - 165±140 - 188±153 - 216±154 - 181±630	+ .788± .036 143± .114 073± .132 022± .144 015± .161 015± .161 030± .168	+ .862 ± .024 098 ± 115 + .064 ± .132 + .215 ± .137 + .332 ± .136 + .381 ± .138 + .397 ± .142	+ 911 ± 016 + 089 ± 116 - 272 ± 123 - 480 ± 111 - 624 ± 094 - 705 ± 091 - 695 ± 087
Fourth Year $(m_4)$	0+	+ .427 ± .078 + .151 ± .114 + .128 ± .130 + .118 ± .142 + .081 ± .142 + .053 ± .161 + .035 ± .168	+ .844± .030 + .077± .116 + .196± .127 + .257± .135 + .304± .139 + .346± .142 + .377± .144	+ .928 ± .013 + .928 ± .013 934 ± .115 582 ± .098 650 ± .099 650 ± .091 731 ± .078	111111
Fourth )	10	+ +436 ± 077 + +165 ± 113 + 215 ± 126 + 238 ± 136 + 216 ± 153 + 202 ± 155 + 205 ± 161	+ .827 ± .030 + .028 ± .116 + .140 ± .130 + .219 ± .137 + .282 ± .141 + .319 ± .145 + .339 ± .149	+ .924 ± .014 043 ± .116 316 ± .119 529 ± .104 666 ± .090 703 ± .085	111111
ear (m <sub>3</sub> )	0+	+ '401± '080 - '042± '116 + '065± '132 + '109± '142 + '149± '153 + '175± '156 + '200± '161	+ .864± .024 360± .101 515± .097 641± .095 641± .095 660± .095	111111	111111
Third Year $(m_3)$	10	+ '401 ± '080 - '008 ± '116 + '081 ± '131 + '151 ± '141 + '192 ± '153 + '217 ± '154 - '227 ± '159	+ .859 ± .025 30 ± .04 506 ± .098 587 ± .094 680 ± .091 660 ± .091 673 ± .092	1-1-1-1-1-1	111111
ear (m <sub>2</sub> )	, O+	+ 390 ± 081 - 545 ± 082 - 624 ± 082 - 667 ± 080 - 689 ± 081 - 719 ± 081 - 729 ± 081 - 729 ± 081 - 731 ± 084	{		[ ] [ ] [ ] [
Second Year (m <sub>2</sub> )	10	+ .398 ± .080 531 ± .084 608 ± .083 645 ± .084 679 ± .087 679 ± .087 698 ± .090 696 ± .090	11111		11111
ear (m <sub>1</sub> )	0+	11111111			
First Year	10	1         1   1   1		111111	
		ον ο	$m$ $\delta_1 m$ $\delta_2 m$ $\delta_3 m$ $\delta_4 m$ $\delta_5 m$	$m$ $\delta_1 m$ $\delta_2 m$ $\delta_3 m$ $\delta_4 m$ $\delta_6 m$	$m$ $\delta_1 m$ $\delta_2 m$ $\delta_3 m$ $\delta_5 m$ $\delta_6 m$
		First Year (m <sub>1</sub> )	Second Year (m <sub>2</sub> )	(sm) resY bridT	Fourth Year (m4)

TABLE IV. Means and their Probable Errors.

-5 (m <sub>5</sub> )	O+	11.10±.35	- 223 ± 021 - 057 ± 022 - 064 ± 037 + 021 ± 123 + 212 ± 237
Year: 4—5 (m <sub>5</sub> )	10	11.27 ± ·36	206 ± .023 052 ± .027 060 ± .044 + .028 ± .074 + .172 ± .137 + .231 ± .261
Year: 3—4 (m <sub>4</sub> )	0+	15.48±.47	- 245 ± 029 + 005 ± 036 - 085 ± 060 - 101 ± 110 + 122 ± 204 + 766 ± 387
Year: 3-	. 40	15.45±.47	- 223 ± 029 + 014 ± 035 - 084 ± 057 - 104 ± 101 + 137 ± 186 + 855 ± 356
—3 (m <sub>3</sub> )	0+	23.63 ± .65	$\begin{array}{c} 074 \\361 \pm .033 \\10 \\ +.072 \pm .045 \\223 \pm .029 \\223 \pm .029 \\223 \pm .029 \\224 \pm .029 \\224 \pm .029 \\225 \pm .029 \\227 \pm .04 \\237 \pm .135 \\173 \pm .120 \\237 \pm .125 \\237 \pm .23  \\237 \pm .$
Year: 2—3 (m <sub>3</sub> )	10	24.01 ± .63	- 361± 033 - 072± 045 - 007± 045 - 237± 135 - 597± 253 - 953± 482
2 (m <sub>2</sub> )	0+	51.74±.86	650 ± .074011 ± .110 + + .110 ± .377046 ± .724273 ± 1.404225 ± 2.735 + .735 ± 5.346
Year: $1-2 \ (m_2)$	; to	55·15±·88	692 ± .074 066 ± .111 035 ± .202 017 ± .381 .145 ± .734 .325 ± 1.427 .119 ± 2.784 .273 ± 5.457
-1 (m <sub>1</sub> )	0+	132.30±.96	- 722± 133 - - 032± 195 - - 682± 348 + + 1381± 651 + + 2680±1239 - + 5056±2372 - + 9461±4549 - + 16838±8776 + 1
Year: 0—1 (m <sub>1</sub> )	40	160.67±1.06	793 ± 145 029 ± 213 497 ± 380 1343 ± 712 2825 ± 1357 5618 ± 2606 9833 ± 5019 9620 ± 9704
Variate	000000	Actual Deathrate, $m$	1st Difference, $\delta_1 m \dots - 2nd$ $\delta_2 m \dots - 4nd$ $\delta_3 m \dots + 4nd$ $\delta_4 m \dots + 1nd$ $\delta_5 m \dots + 1nd$

For the sth year  $\delta_1 m = m_{s+1} - m_s$  and the differences of higher orders follow the same rule.

TABLE V. Ratio of Means of Differences to their Probable Errors.

Variate	Year: 0	Year: 0—1 (m <sub>1</sub> )	Year: $1-2 \ (m_2)$	—2 (m <sub>2</sub> )	Year: 2	Year: 2—3 (m <sub>3</sub> )	Year: £	Year: $3-4 (m_4)$	Year:	Year: $4-5 (m_5)$
0000000	40	0+	10	0+	10	0+	40	0+	10	0+
1st Difference, $\delta_1 m \dots \delta_2 m$ 2nd " $\delta_2 m \dots \delta_3 m$ 3rd " $\delta_3 m \dots \delta_3 m$ 5th " $\delta_6 m \dots \delta_6 m$ 6th " $\delta_6 m \dots \delta_6 m$	- 5 47 - 14 - 14 - 189 - 42 08 - 42 16 - 42 02	- 5 42 - 16 + 1 67 + 2 12 + 2 13 + 2 09 + 1 92	1 + + 1   1 + 4 + 4 + 4 + 4 + 4 + 4 + 4 + 4 + 4 +	8.78 - 1 + + - 10 - 10 - 10 - 10 - 10 - 10 - 10 - 10	- 10·94 + 1·60 - 04 - 1·76 - 2·36 - 1·98	-10·17 + 2·10 + ·45 - 1·15 - 1·72 - 1·44	-7.69 + .40 -1.47 -1.03 + .74 +2.40	-8.45 + .14 - 1.42 92 + .60 +1.98	- 8.96 - 1.93 - 1.36 + 1.26 + 1.26	- 10 62 - 2 59 - 1 78 + 1 35 + 1 35 - 1

round zero in the required manner. The interest of this test is that we see that the bulk of the time effect has been removed even when we reach the second difference, a result confirmed by the fact that the correlation of the deathrates' second differences is in every case already substantially negative.

(iii) A third set of tests are those which are based on the standard deviations of the differences. In the first place if we assume steadiness to have set in, we can calculate  $\sigma_X$ , the intrinsic standard deviation from the known value of  $\sigma_{\delta_r x}$ , by means of Dr Anderson's formula cited above (p. 496). Table VI gives the intrinsic values of  $\sigma_X$ , i.e.  $\sigma_X$  as deduced from the variability of the differences. It will be at once observed that for the third difference the mortality ratios of the third, fourth and fifth years of life reach steady standard deviations. In the case of the first year of life it is not till the eighth difference that this result is reached, while in the case of the second year, it can hardly be said to have been obtained with the ninth difference. A distinction should be noted here of which the exact physical significance is not obvious to us. In the second, third and fourth\_years the intrinsic standard deviations fall to steady values, but in the first and second years they rise towards those values and these are just the cases where steady values are not absolutely reached.

TABLE VI.

Intrinsic Standard Deviations  $(\sigma_x)$ .

Order of Difference	Year: 0-1 (m <sub>1</sub> )		Year: 1—2 (m <sub>2</sub> )		Year: 2-3 (m <sub>3</sub> )		Year: 3—4 (m <sub>4</sub> )		Year: 4-5 (m <sub>5</sub> )	
	ð	9	đ	Ŷ	ð	9	đ	Ş	₹	Ŷ
1st 2nd 3rd 4th 5th 6th 7th 8th 9th	7·62 7·89 8·14 8·34 8·50 8·61 8·66 8·68	6·96 7·22 7·45 7·63 7·76 7·83 7·84 7·85	3·90 4·13 4·32 4·47 4·60 4·71 4·80 4·88 4·97	3·86 4·09 4·28 4·42 4·54 4·63 4·72 4·78 4·82	1.75 1.67 1.62 1.59 1.58 1.59	1·83 1·81 1·78 1·76 1·77	1·53 1·29 1·21 1·18 1·17 1·17 —	1·52 1·34 1·29 1·29 1·28 1·28	1·23 1·00 ·93 ·87 ·86 ·86	1·09 ·83 ·80 ·77 ·77 ·78

(iv) There is another test for the standard deviations of the differences deduced by Cave and Pearson from the Andersonian results and used by them in their memoir on Italian Index Values\*, namely as steadiness is approached the ratio of the squares of standard deviation of successive differences should approach closer and closer to 4, the exact value being

$$\frac{\sigma^2_{\delta_s m}}{\sigma^2_{\delta_{s-1} m}} = 4 - \frac{2}{s}.$$

<sup>\*</sup> Biometrika, Vol. x. p. 346.

Table VII shows how rapidly the system approximates to the theoretical values in the case of the higher differences.

On the basis of all the tests we have applied we may, we think, conclude that by the sixth difference we have reached values for the correlation of deathrates in successive years which are in all probability close to the organic or intrinsic values. Only in the first and second years of life is steadiness not absolutely reached, but for practical purposes but little change can be anticipated in the correlation coefficients.

TABLE VII.

Ratio of Squared Standard Deviations.

	n	11	7.	$n_2$	m	3	m	$\iota_4$	m	$l_5$	Mean	Mean	Theory
8	ð	9	ð	9	ð	9	ð	9	ð	9	ð	9	
1 2 3 4 5 6	3·199 3·547 3·676 3·738 3·756	·956 3·221 3·552 3·673 3·723 3·734	354 3·374 3·638 3·754 3·811 3·848	·369 3·384 3·633 3·741 3·793 3·828	·142 2·731 3·133 3·363 3·591 3·690	·144 2·934 3·240 3·428 3·604 3·683	·194 2·127 2·944 3·341 3·509 3·708	·192 2·317 3·086 3·504 3·562 3·648	·211 1·996 2·896 3·054 3·504 3·691	181 1·728 3·109 3·227 3·641 3·758	·370 2·685 3·232 3·438 3·631 3·739	*368 2.717 3.324 3.515 3.665 3.730	2 3 3·333 3·500 3·600 3·667

(5) We can look at the association of deathrates in successive years from another standpoint. We can ask if there be an increase of 10 points in the deathrate for a given year, what increase or decrease will there be of deathrate in the same group in the following year?

In Table VIII below the second column gives the spurious change which is apparent in the crude data, the third column gives the real organic change which is discovered when the time-factor is removed.

#### TABLE VIII.

Association of Deathrates without and with Annulment of Time-factor.

Result of an increase of 10 deaths per mille in one year of life on the deaths per mille in the next year.

Increase of 10 in Deathrate of	Disregarding	Time-factor	Annulling Time-factor			
Include of 10 In Bellinium of	3	9	đ	Q.		
1st Year on 2nd Year 2nd Year on 3rd Year 3rd Year on 4th Year 4th Year on 5th Year	Increase 3·3 Increase 6·1 Increase 6·9 Increase 7·0	Increase 3.8 Increase 6.6 Increase 6.7 Increase 6.8	Decrease 3·7 Decrease 2·2 Decrease 5·2 Decrease 5·1	Decrease 4·3 Decrease 2·5 Decrease 5·3 Decrease 4·5		

It is easy to see how those who contented themselves with crude deathrates, making no allowance for the betterment of deathrates with the time, interpreted a higher deathrate in one year to mean a higher deathrate in the next year of life, and so questioned whether natural selection applied to civilised man. As a matter of fact we see that the true organic relationship of deathrates is much more probably summed up in the statement that a decrease or an increase of deathrate in one year of infancy or childhood is in each case followed by an increase or a decrease in the deathrate of the survivors of the same group in the following year. Disregarding the time-factor we have a result quite incompatible with natural selection; annulling the time-factor, we have a result not only compatible with natural selection, but very difficult of any other interpretation than that of a selective deathrate, i.e. a heavy mortality means a selection of the weaker members, and the exposure to risk in the following year of a selected or stronger population, which has accordingly a lesser deathrate.

(6) We now turn to the problem of how far this influence extends, or probably it would be better to phrase it: how far this influence can be traced. It is not only that the age group we follow does not absolutely consist of the same individuals but even with those members that are the same there is very often change of environment due not to time but to a change of locality or of economic condition affecting individuals. Added to this there is a continuous immigration and emigration. But beyond these causes weakening the association, there is another difficulty of great importance arising from what has happened in the intervening years. We wish to find out how an increase of deathrate in the sth year of life affects the deathrate in the (s+2)th year of life, but the events in the (s+1)th year will largely dominate and, perhaps, screen the results we are seeking. Such problems are always arising in statistical research. For example, a child may resemble its grandfather simply because both grandfather and child are like the child's father. We know that the problem is answered statistically by inquiring what is the relation between a character in the child and the grandparent for a constant value of the character in the parent. In precisely the same manner we must in the present problem inquire: What is the correlation between the deathrates in the sth and (s+2)th year of life for constant deathrate in the (s+1)th year of life?

TABLE IX.

Influence of Natural Selection at Interval of Two Years.

Partial Correlation of	For constant	đ	9
$\delta_6 m_1$ and $\delta_6 m_3$ $\delta_6 m_2$ and $\delta_6 m_4$ $\delta_6 m_3$ and $\delta_6 m_5$	$egin{array}{c} \delta_6 m_2 \ \delta_6 m_3 \ \delta_6 m_4 \end{array}$	- ·4307 - ·2555 - ·1798	- ·5242 - ·2058 - ·3129

We shall of course work with the sixth difference correlations in order to free ourselves substantially from the time-factor.

Here again the judgment based on the partial correlation of the crude deathrates is in all six cases reversed. For every one of the partial coefficients of crude deathrates shows that for intervening year with a constant deathrate, an increase of deathrate in the earlier year means an increase, not a decrease in the later year. Actually an increase in the one year is shown in Table X in all cases to be followed by a decrease at two years' interval.

TABLE X.

Influence of Natural Selection at Interval of Two Years.

Result of an increase of 10 deaths per mille in the second following year.

Increase of 10 in Deathrate of	For constant death- rate in	3	Ŷ
1st Year on that of 3rd Year	2nd Year	Decrease ·81	Decrease 1·28 Decrease ·52 Decrease 1·4
2nd Year on that of 4th Year	3rd Year	Decrease ·61	
3rd Year on that of 5th Year	4th Year	Decrease ·99	

It will be seen that these values are appreciable although far less important than the decreases produced in a following year by an increase in the immediately preceding year. Thus we judge that a selection of the weakly children in one year is largely influential on the deathrate of the immediately following year, and diminishes, as we might anticipate, with increase of time.

Some objection might, however, be taken to the sixth difference correlations, when we consider deathrates of the same group two years apart. They are

It will be seen that while they are all of the same sign and fairly accordant for both sexes the probable errors are becoming very substantial relative to the coefficients. We have indeed too limited a range of years.

(7) If now we take out the correlation coefficients of the sixth differences for three years' interval, and again for four years' interval we find great irregularities.

The correlations now do not agree in sign, they are insignificant having regard to their probable errors, and there is no close correspondence for the two sexes.

We should need a far longer period than 50 years to determine certainly even the signs of these correlations, and their real magnitudes would require still ampler data. It would appear impossible to assert on the basis of the above values of the correlations at three and four years' intervals more than the insignificance of the associations between deathrates of the same groups at intervals of more than two years\*. In other words the effect of intense selection appears to be exhausted after an interval of two years. The word "appears" is used purposely because there must be some spurious weakening of the effect due to our not being able to follow absolutely the same individuals.

(8) We have further studied to some extent the relationship between the male and female deathrates. There is almost perfect correlation between male and female deathrates in any given year of life after we annul the time-factor. Thus, if we represent female deathrates by m', we have as illustrations:

$$\begin{split} r_{\delta_6 m_1 \cdot \delta_6 m_1'} &= + \cdot 9905, \\ r_{\delta_6 m_2 \cdot \delta_6 m_2'} &= + \cdot 9880, \\ r_{\delta_6 m_3 \cdot \delta_6 m_3'} &= + \cdot 9687, \\ r_{\delta_6 m_4 \cdot \delta_6 m_4'} &= + \cdot 9800. \end{split}$$

Of course the sole significance of these values lies in the fact that years of stress, whether due to climatic or epidemic causes, affect equally infants or children of both sexes of the same age. But these very high values in our opinion cast considerable doubt on the partial correlations derived from them. We have in fact

$$_{3}r_{12} = \frac{r_{12} - r_{13}r_{23}}{\sqrt{(1 - r_{13}^{2})(1 - r_{23}^{2})}} = \frac{N}{D},$$

and if we suppose  $r_{12}$  and  $r_{23}$  nearly equal, then if  $r_{13}$  be of the above high value N will be extremely small, but D is also, owing to the presence of the factor  $\sqrt{1-r_{13}^2}$ , very small. Thus  $_3r_{12}$  although it may be very considerable is the ratio

\* Actually the partial correlations of the sixth differences at three years' interval based on the above values are:

Correlation of	For constant	<i>ह</i>	9
$\delta_6 m_1$ and $\delta_6 m_4$ $\delta_6 m_2$ and $\delta_6 m_5$	$\delta_6 m_2$ and $\delta_6 m_3$ $\delta_6 m_3$ and $\delta_6 m_4$	+·526 +·251	+·181 +·485

These are certainly all positive, but they are irregular as between the sexes and probably quite unreliable for the reasons already given. Should a more extended experience show that there is a real if slight positive correlation between deathrates at three years' interval, while there is considerable negative correlation at one and two years' intervals, we should be compelled to discuss whether there may not be something periodic in the nature of the heavy and light deathrates of infancy and childhood. We have been unable to trace any sign of such periodicity either in the deathrates or in the graphs drawn, but we do not believe that a very short periodicity would be eliminated by the variate difference method using any moderate number of differences. We cannot on this point accept Dr Anderson's view. See Biometrika, Vol. x. p. 279.

of two small quantities and any disturbing cause which but slightly modifies the value of either  $r_{12}$  or  $r_{23}$  may even change the sign of N and so swing  ${}_3r_{12}$  over from a considerable positive to a considerable negative value\*.

We can consider the correlations between the female deathrate in one year and the male deathrate in a second year, supposing of course time influence annulled. We have

$$\begin{array}{ll} r_{\delta_6 m_1.\delta_6 m_2'} = -6674 & (r_{\delta_6 m_1.\delta_6 m_2} = -6879), \\ r_{\delta_6 m_1'.\delta_6 m_2} = -7337 & (r_{\delta_6 m_1'.\delta_6 m_2'} = -7188), \\ r_{\delta_6 m_3.\delta_6 m_4'} = -7313 & (r_{\delta_6 m_3.\delta_6 m_4} = -7032), \\ r_{\delta_6 m_2'.\delta_6 m_4} = -7278 & (r_{\delta_6 m_2'.\delta_6 m_4'} = -7313). \end{array}$$

Thus we see that the same remarkably high negative correlations exist between the male and female deathrates of successive years of groups born in the same year as exist between male and male or female and female deathrates within the same group in successive years. In fact in two out of the four correlations the cross relationships are higher than the direct, although the differences are scarcely significant. Here again there is nothing noteworthy, considering the very high correlations just noted to exist between the male and female deathrates of groups born in the same year. We can, however, endeavour to correct such values by finding the relationship between the deathrate in females in the first year of life and males born in the same year in their second year of life for a constant deathrate of males in the first year of life. Or still more stringently between the deathrates of females in the first year of life with males in the second year of life for constant male deathrate in the first year of life and constant female deathrate in the second year of life. We should anticipate that such values would come out small or insignificant, if our interpretation of the high negative correlations between deathrates of the same group in successive years of life be a correct one, i.e. that the high deathrate leaves a stronger population. For a heavy deathrate in the females of one year should not leave a stronger population of males for the following year after correction by partial correlation.

We obtained the following correlations:

$$\delta_{6 m_1} r_{\delta_6 m_1'} \cdot \delta_{6 m_2} = -5240 \pm 00692,$$

$$\delta_{6 m_1'} r_{\delta_6 m_1} \cdot \delta_{6 m_2'} = +4665 \pm 0746.$$

\* The reader must note that we say a "disturbing cause"; it is not the mere result of random sampling affecting N. The probable error of  $N = r_{12} - r_{13}r_{23}$  for a sample of size n is given by

$$\cdot 67449 \sigma_N = \cdot 67449 \frac{1}{\sqrt{n}} \left\{ D^2 - N^2 \left[ 2 \left( 1 - r_{13}^2 \right) + 2 \left( 1 - r_{23}^2 \right) + 1 - r_{12}^2 - 3 \right] \right\}^{\frac{1}{2}},$$

and is thus quite easy to calculate. We have tested it on a number of cases of partial correlations worked out for this paper and find that if  $\cdot 67449\sigma_N$  is of the same order as N, then  $\cdot 67449\sigma_{3}r_{12}$  is of much the same order as  $_3r_{12}$ . In other words, if N is so small relative to its probable error that it might easily have a reversed sign, then  $_3r_{12}$  is insignificant as compared to its probable error also. For example, N=0446 and D=0956 leads to  $_3r_{12}=4665$  with a probable error of  $\cdot 0746$ .  $_3r_{12}$  is accordingly considerable and significant, but the probable error of N is only  $\cdot 0105$ , and we can hardly suppose the sign of  $_3r_{12}$  due to a random sampling variation in the sign of N.

These values were so startling and so contradictory, that we proceeded to eighth differences with the results:

$$\delta_8 m_1 r_{\delta_8 m_1'} \cdot \delta_8 m_2 = -6013 \pm 0609$$
  
$$\delta_8 m_1' r_{\delta_8 m_1} \cdot \delta_8 m_2' = +5481 \pm 0667,$$

which emphasised as well as confirmed the previous results.

Now it seems absurd to suppose that the deaths of female infants in one year can organically influence the deaths of males of the same group in the next year, or male infants the deaths of females in the successive year. But the extraordinary feature of these results is that while a high deathrate of female infants lessens the deathrate of males in the second year of life of the same group, a high deathrate of male infants increases the deathrate of females in the second year of life of the same group.

In order to throw further light on the matter we investigated male and female deathrate correlations in the third and fourth years of life. We found

$$\begin{aligned} & _{\delta_6 m_3} r_{\delta_6 m_3'}, \, _{\delta_6 m_4} = - \cdot 2640 \, \pm \cdot 0887, \\ & _{\delta_6 m_3'} r_{\delta_6 m_3}, \, _{\delta_6 m_4'} = - \cdot 0082 \, \pm \cdot 0954. \end{aligned}$$

The second is practically zero, the first of no importance having regard to the high values of the correlation of deathrates of groups of the same sex in the third and fourth years of life ( $\mathcal{J}: -.703 \pm .085$ ;  $\mathfrak{P}: -.731 \pm .078$ ). Had we come to these values at first we should have been content, but the cross relation between the infant deaths of one sex and the deaths in the second year of life of the opposite sex was undoubtedly puzzling.

We then proceeded to still further limit our conditions by determining the partial correlation between female infants in one year and males in the second year of life of the same birth-year when the deathrates of the males in the first year of life and of the females in the second were both constant. We obtained

$$\begin{array}{l} \delta_6 \, m_1 \, \cdot \, \delta_6 \, m_2^{\ \prime} \, r_{\delta_6 \, m_1^{\prime}} \, \cdot \, \delta_6 \, m_2 = + \, \cdot 1632 \, \pm \, \cdot 0928, \\ \delta_6 \, m_1^{\ \prime} \, \cdot \, \, \delta_6 \, m_2 \, r_{\delta_6 \, m_1} \, \cdot \, \delta_6 \, m_2^{\ \prime} = + \, \cdot 2997 \, \pm \, \cdot 0868. \end{array}$$

Having regard to their probable errors these are of a quite different and negligible significance when compared with the values of

$$\delta_6 m_1 r_{\delta_6 m_1'}$$
.  $\delta_6 m_2$  and  $\delta_6 m_1' r_{\delta_6 m_1}$ .  $\delta_6 m_2'$ 

given above.

It is worth while noting that

$$\begin{aligned} & _{\delta_6 \, m_2{'}} r_{\delta_6 \, m_1{'} \, . \, \delta_6 \, m_2} = - \, \cdot 2188 \, \pm \, \cdot 0908, \\ & _{\delta_6 \, m_2} r_{\delta_6 \, m_1 \, . \, \delta_6 \, m_2{'}} = + \, \cdot 1088 \, \pm \, \cdot 0943 \end{aligned}$$

also give values of no practical importance. Or, to annul the spurious influence of infantile deaths of one sex, A, on deaths in the second year of sex, B, of the same group, it is more effective to render constant the deaths of A in the second year of life than of B in the first year of life.

In the light of this result we have found the correlations between deathrates of sex A in the third and sex B in the fourth year of life, for constant deathrate of sex A in the fourth year of life.

We have

$$\begin{array}{l} _{\delta_6 \, m_4^{\, \prime}} r_{\delta_6 \, m_3^{\, \prime} \, . \, \delta_6 \, m_4} = - \, .0818 \, \pm \, .0948, \\ _{\delta_6 \, m_4} r_{\delta_6 \, m_3 \, . \, \delta_6 \, m_4^{\, \prime}} = - \, .1477 \, \pm \, .0933. \end{array}$$

Both of these may be taken as zero, having regard to their probable errors.

Thus on the whole, while the relation between the deathrate of a group of one sex in one year and the deathrate of the remainder in the following year of life appears after the annulment of the time-factor to be very considerable and negative, there does not appear to be any organic relation between the deathrate of sex A in one year and sex B in the following year, if we proceed by the method of partial correlation. But at the same time we believe that this method must be used with very considerable caution, and that to avoid erroneous conclusions the whole problem must be investigated from a variety of standpoints in cases like the present where one of the three total correlations is extremely high. The numerator N ranges in the cases we have been discussing from about 01 to 05 and with a small total frequency like 50, any disturbing cause—apart from random variation—may have marked influence\*.

(9) The conclusion which we have formed is that in the present problem of natural selection it is probably better to annul the environmental factor by the variate difference method rather than to proceed by the method of partial correlation as we have hitherto done.

By the former method we have shown that for both sexes a heavy deathrate in one year of life means a markedly lower deathrate in the same group in the following year of life, and that this extends in a lessened degree to the year following that, but is not by the present method easy to trace further. It is difficult to believe that this important fact can be due to any other source than the influence of natural selection, i.e. a heavy mortality leaves behind it a stronger population. Nature is not concerned with the moral or the immoral, which are standards of human conduct, and the duty of the naturalist is to point out what goes on in Nature. There can now scarcely be a doubt that even in highly organised human communities the deathrate is selective, and physical fitness is the criterion for survival. To assert the existence of this selection and measure its intensity must be distinguished from advocacy of a high infant mortality as a factor of racial efficiency. This reminder is the more needful as there are not wanting those who assert that demonstrating the existence of natural selection in man is identical with decrying all efforts to reduce the infantile deathrate.

We have to acknowledge the great assistance we have received from our colleague Miss Beatrice M. Cave in the laborious arithmetical work of this paper.

<sup>\*</sup> If F = N/D, where N and D are both small, but F finite, then  $\delta F/F = \delta N/N - \delta D/D$  and small disturbances produce great results in F.

# FREQUENCY DISTRIBUTION OF THE VALUES OF THE CORRELATION COEFFICIENT IN SAMPLES FROM AN INDEFINITELY LARGE POPULATION.

#### By R. A. FISHER.

1. My attention was drawn to the problem of the frequency distribution of the correlation coefficient by an article published by Mr H. E. Soper\* in 1913. Seeing that the problem might be attacked by means of geometrical ideas, which I had previously found helpful in the consideration of samples, I have examined the two articles by "Student†," upon which Mr Soper's more elaborate work was based, with a view to checking and verifying the conclusions there attained.

"Student," if I do not mistake his intention, desiring primarily to obtain a just estimate of the accuracy to be ascribed to the mean of a small sample, found it necessary to allow for the fact that the mean square error of such a sample is not generally equal to the standard deviation of the normal population from which it is drawn. He was led, in fact, to study the frequency distribution of the mean square error. He calculated algebraically the first four moments of this frequency curve, both about the zero point, and about its mean, observed a simple law to connect the successive moments, and discovered a frequency curve, which fitted his moments, and gave the required law.

Thus if  $x_1, x_2, \ldots x_n$  are the members of a sample,

$$n\bar{x} = x_1 + x_2 + \dots + x_n,$$
  
 $n\mu^2 = (x_1 - \bar{x})^2 + (x_2 - \bar{x})^2 + \dots + (x_n - \bar{x})^2,$ 

and

the frequency with which the mean square error lies in the range  $d\mu$  is proportional to

$$\mu^{n-2}e^{-rac{n\mu^2}{2\sigma^2}}d\mu.$$

This result, although arrived at by empirical methods, was established almost beyond reasonable doubt in the first of "Student's" papers. It is, however, of interest to notice that the form establishes itself instantly, when the distribution of the sample is viewed geometrically.

\* Biometrika, Vol. ix. p. 91.

† Ibid. Vol. vr. pp. 1 and 302.

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In the second of these two papers the more difficult problem of the frequency distribution of the correlation coefficient is attempted. For samples of 2 the frequency distribution between the only two possible values -1 and +1 was determined by Sheppard's theorem to be in the ratio  $\frac{\pi}{2} + \sin^{-1}\rho : \frac{\pi}{2} - \sin^{-1}\rho$ , where  $\rho$  is the correlation of the population. Besides this theoretical result, "Student" appeals only to experimental data. From these he derives an empirical form for the distribution when  $\rho = 0$ , and makes several valuable suggestions. It has been the greatest pleasure and interest to myself to observe with what accuracy "Student's" insight has led him to the right conclusions. The form when  $\rho = 0$  is absolutely correct, and as a further instance I may quote the remark \* "I have dealt with the cases of samples of 2 at some length, because it is possible that this limiting value of the distribution, with its mean of  $\frac{2}{\pi}\sin^{-1}\rho$  and its second moment coefficient of  $1-\left(\frac{2}{\pi}\sin^{-1}\rho\right)^2$ , may furnish a clue to the distribution when n is greater than 2." As a matter of fact it is just these quantities with which we shall be concerned.

To Mr Soper's laborious and intricate paper I cannot hope to do justice. I have been able to establish the substantial accuracy and value of his approximations. It is one of the advantages of approaching a problem from opposite standpoints that Mr Soper's forms are most accurate for those larger values of n, where the exact formulae become most complicated.

2. The problem of the frequency distribution of the correlation coefficient r, derived from a sample of n pairs, taken at random from an infinite population, may be solved, when that population can be represented by a normal surface, with the aid of certain very general conceptions derived from the geometry of n dimensional space. In this paper the general form will first be demonstrated, and for a few important cases some of the successive moments will be derived. Incidentally it will be of interest to compare the exact form with Mr Soper's approximation, and with reference to the experimental data supplied by "Student."

If the frequency distribution of the population be specified by the form

$$df = \frac{1}{2\pi\sigma_1\sigma_2\sqrt{1-\rho^2}}e^{-\frac{1}{1-\rho^2}\left\{\frac{(x-m_1)^2}{2\sigma_1^2} - \frac{2\rho\,(x-m_1)\,(y-m_2)}{2\sigma_1\sigma_2} + \frac{(y-m_2)^2}{2\sigma_2^2}\right\}}dxdy,$$

where df is the chance that any observation should fall into the range dxdy, then the chance that n pairs should fall within their specified elements is

$$\frac{1}{(2\pi\sigma_{1}\sigma_{2}\sqrt{1-\rho^{2}})^{n}}e^{-\frac{1}{1-\rho^{2}}\sum_{1}^{n}\left\{\frac{(x-m_{1})^{2}}{2\sigma_{1}^{2}}-\frac{2\rho\left(x-m_{1}\right)\left(y-m_{2}\right)}{2\sigma_{1}\sigma_{2}}+\frac{(y-m_{2})^{2}}{2\sigma_{2}^{2}}\right\}}dx_{1}dy_{1}\ldots dx_{n}dy_{n}\ldots (I),$$

and this we interpret as a simple density distribution in 2n dimensions.

<sup>\*</sup> Biometrika, Vol. vi. p. 304.

For the variables x and y it is now necessary to substitute the statistical derivatives determined by the equations

$$n\overline{x} = \sum_{1}^{n} (x), \qquad n\overline{y} = \sum_{1}^{n} (y),$$

$$n\mu_{1}^{2} = \sum_{1}^{n} (x - \overline{x})^{2}, \quad n\mu_{2}^{2} = \sum_{1}^{n} (y - \overline{y})^{2},$$

$$nr\mu_{1}\mu_{2} = \sum_{1}^{n} (x - \overline{x})(y - \overline{y}),$$

and it is evident that the only difficulty lies in the expression of an element of volume in 2n dimensional space in terms of these derivatives.

The five quantities above defined have, in fact, an exceedingly beautiful interpretation in generalised space, which we may now examine.

3. Considering first the space of n dimensions in which the variations of x are represented, the mean and mean square error of n observations are determined by the relations of P, the point representing the n observations, to the line

$$x_1 = x_2 = x_3 = \ldots = x_n$$

for the perpendicular PM drawn from P upon this line will lie in the region

$$x_1 + x_2 + \ldots + x_n = n\overline{x},$$

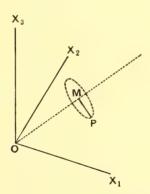
and will meet it at the point M, where

$$x_1 = \overline{x}, \quad x_2 = \overline{x}, \quad \dots \quad x_n = \overline{x}$$
;

further, since,

$$PM^2 = (x_1 - \bar{x})^2 + (x_2 - \bar{x})^2 + \dots + (x_n - \bar{x})^2$$

the length of PM is  $\mu_1 \sqrt{n}$ .



An element of volume in this n dimensional space may now without difficulty be specified in terms of  $\overline{x}$  and  $\mu_1$ ; for, given  $\overline{x}$  and  $\mu_1$ , P must lie on a sphere in n-1 dimensions, lying at right angles to the line OM, and the element of volume is

$$C\mu_1^{n-2}d\mu_1d\overline{x},$$

where C is some constant, which need not be determined.

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The point in 2n dimensional space which is represented by the n pairs of observations must be such that its projection on the n dimensional space, in which x is represented, lies upon a certain sphere of radius  $\mu_1 \sqrt{n}$ , and on the space in which y is represented, upon another sphere of radius  $\mu_2 \sqrt{n}$ , and now, when we come to the interpretation of r, we must observe that to each point on the first sphere there corresponds a certain point on the second sphere, to which it bears the relation

$$\frac{x_1 - \overline{x}}{y_1 - \overline{y}} = \frac{x_2 - \overline{x}}{y_2 - \overline{y}} = \dots = \frac{x_n - \overline{x}}{y_n - \overline{y}}.$$

In general this relation does not hold for the n pairs of observations, and the two projections will not fall at corresponding points on the two spheres. If now one of the spheres be turned round so as to occupy the same space as the other, and so that the lines upon which  $x_1$  and  $y_1$ , and the other pairs of coordinates, are measured, coincide, then corresponding points will lie on the same radii, and the correlation coefficient r measures the cosine of the angle between the radii to the two points specified by the observations.

Taking one of the projections as fixed at any point on the sphere of radius  $\mu_2$ , the region for which r lies in the range dr, is a zone, on the other sphere in n-1 dimensions, of radius  $\mu_1\sqrt{n}\sqrt{1-r^2}$ , and of width  $\mu_1\sqrt{n}\,dr/\sqrt{1-r^2}$ , and therefore having a volume proportional to  $\mu_1^{n-2}(1-r^2)^{\frac{n-4}{2}}\,dr$ .

4. We may now turn to the direct simplification of the expression (I), at each stage discarding any factors which do not involve r.

$$e^{-\frac{1}{1-\rho^2}\sum\limits_{1}^{n}\left\{\frac{(x-m_1)^2}{2\sigma_1^2}-\frac{2\rho\left(x-m_1\right)\left(y-m_2\right)}{2\sigma_1\sigma_2}+\frac{(y-m_2)^2}{2\sigma_2^2}\right\}}dx_1dy_1dx_2dy_2\dots dx_ndy_n$$

may be reduced to

$$e^{-\frac{n}{1-\rho^2}\left\{\frac{(\overline{x}-m_1)^2+\mu_1^2}{2\sigma_1^2}-\frac{2\rho\left\{r\mu_1\mu_2+(\overline{x}-m_1)(\bar{y}-m_2)\right\}}{2\sigma_1\sigma_2}+\frac{(\overline{y}-m_2)^2+\mu_2^2}{2\sigma_2^2}\right\}} \\ d\overline{x}d\overline{y}\,\mu_1^{n-2}d\mu_1\mu_2^{n-2}d\mu_2(1-r^2)^{\frac{n-4}{2}}dr, \\ \text{or to} \qquad e^{-\frac{n}{1-\rho^2}\left\{\frac{\mu_1^2}{2\sigma_1^2}-\frac{2\rho r\mu_1\mu_2}{2\sigma_1\sigma_2}+\frac{\mu_2^2}{2\sigma_2^2}\right\}}\mu_1^{n-2}\mu_2^{n-2}(1-r^2)^{\frac{n-4}{2}}d\mu_1d\mu_2dr.$$

In order to integrate this expression from 0 to  $\infty$ , with respect to  $\mu_1$  and  $\mu_2$ , let

$$\zeta = \frac{\mu_1 \mu_2}{\sigma_1 \sigma_2}, \quad e^z = \frac{\mu_1 \sigma_2}{\mu_2 \sigma_1},$$

and we have

$$\int_{-\infty}^{\infty} dz \int_{0}^{\infty} \zeta^{n-2} d\zeta \cdot e^{-\frac{n}{1-\rho^{2}}(\cosh z - \rho r)\zeta} \cdot (1-r^{2})^{\frac{n-4}{2}} dr,$$

$$\int_{0}^{\infty} \frac{dz}{(\cosh z - \rho r)^{n-1}} \cdot (1-r^{2})^{\frac{n-4}{2}} dr,$$

or

which, on substituting  $\cos \theta$  for  $-\rho r$ , may be expressed in terms of a Legendre function in the form

$$(i \csc \theta)^{n-1} Q_{n-2}(i \cot \theta) \cdot (1-r^2)^{\frac{n-4}{2}} dr \qquad (II).$$
Again
$$\int_0^\infty \frac{dz}{\cosh z + \cos \theta} = \frac{\theta}{\sin \theta},$$
so that
$$\int_0^\infty \frac{dz}{(\cosh z + \cos \theta)^{n-1}} = \frac{1}{|n-2|} \left(\frac{\partial}{\sin \theta \partial \theta}\right)^{n-2} \frac{\theta}{\sin \theta},$$

and since this is a function of  $\rho r$  only, we may express the frequency distribution by the convenient expression

$$(1-r^2)^{\frac{n-4}{2}} \frac{\partial^{n-2}}{\partial r^{n-2}} \left(\frac{\theta}{\sin \theta}\right) dr.$$

Professor Pearson has shown that this last result can be obtained directly from Sheppard's theorem\* that

$$\frac{1}{2\pi\Sigma_{1}\Sigma_{2}\sqrt{1-R^{2}}}\int_{0}^{\infty}\int_{0}^{\infty}e^{-\frac{1}{2(1-R^{2})}\left(\frac{\mu_{1}^{2}}{\Sigma_{1}^{2}}-\frac{2R\mu_{1}\mu_{2}}{\Sigma_{1}\Sigma_{2}}+\frac{\mu_{2}^{2}}{\Sigma_{2}^{2}}\right)}d\mu_{1}d\mu_{2}=\frac{\cos^{-1}(-R)}{2\pi};$$

making the substitutions

$$\frac{1}{(1-R^2)\Sigma_1^2} = \frac{n}{(1-\rho^2)\sigma_1^2},$$

$$\frac{1}{(1-R^2)\Sigma_2^2} = \frac{n}{(1-\rho^2)\sigma_2^2},$$

$$\frac{R}{(1-R^2)\Sigma_1\Sigma_2} = \frac{nr\rho}{(1-\rho^2)\sigma_1\sigma_2},$$

$$R = \rho r$$

$$\cos^{-1}(-R) = \theta,$$

which give and

we obtain

$$\frac{n}{\sigma_1 \sigma_2 (1 - \rho^2)} \int_0^\infty \int_0^\infty e^{-\frac{n}{2(1 - \rho^2)} \left(\frac{\mu_1^2}{\sigma_1^2} - \frac{2 \rho r \mu_1 \mu_2}{\sigma_1 \sigma_2} + \frac{\mu_2^2}{\sigma_2^2}\right)} d\mu_1 d\mu_2 = \frac{\theta}{\sin \theta}$$

and hence differentiating (n-2) times with respect to r, the required expression is obtained.

5. The form which we have now obtained may be applied without difficulty to all small even values of n, and in such cases is peculiarly suitable for the calculation of moments.

When n=2 the ordinate of the curve, with abscissa r, is

$$\frac{\theta}{(1-r^2)\sin\theta},$$

which becomes hyperbolic in the neighbourhoods of -1 and +1. The value \* Phil. Trans. Vol. 192, A, p. 141.

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of r is, therefore, as we know, either -1 or +1, and the proportion, in which these occur, depends upon  $\rho$ . The ratio of the infinite areas included with the asymptotes of the above curve is

$$\frac{\cos^{-1}\rho}{\cos^{-1}(-\rho)},$$

so that the mean value of a number of observations is  $\frac{\sin^{-1}\rho}{\frac{\pi}{2}}$ .

When n=4 there is still no approach to normality, the curve takes the form

$$\frac{1}{\sin^3\theta}(\theta - 3\cot\theta + 3\theta\cot^2\theta),$$

which, when r is positive, increases regularly from its value of  $\frac{4}{15}$  when  $\theta = 0$ , to infinity, to which it approaches as  $\theta$  approaches  $\pi$ . Unless  $\rho$  is actually equal to 1, in which case r is also 1 of necessity, the curve has finite ordinates at both extremes. For calculating the number of values which should fall within any given range, the integral,  $\frac{1}{\sin^2 \theta}(1-\theta \cot \theta)$ , may be directly tabulated, as has been done in forming the accompanying table of "Student's" observations, and the corresponding expectations. The values given by Mr Soper's formula are apposed for comparison.

Table for comparison with p. 114, Biometrika, Vol. IX.

r	Calculated frequency m	Observed	Difference	$\frac{e^2}{m}$	H.E. Soper's approxi- mation	$\begin{array}{c} \textbf{Difference} \\ e \end{array}$	$\frac{e^2}{m}$
·905—1 ·805—·905 ·705—·805 ·605—	202·1 124·9 88·7 65·1	175·5 136·5 84 66	\right\} -15.0 \\ - 3.8	·69 ·09	230·3 98·9 72·1 57·6		·90 3·18
·505— ·405—	49·9 37·8	55 45	$\left.\right\} + 12.3$	1.73	48.0 40.2	} +11.8	1.58
·305— ·205—	30.6 24.8	24·5 24·5	$\left.\right\} - 6.4$	.74	34·3 29·7	} -15.0	3.52
·105— ·005— Ī·905—	$20.5 \\ 17.1 \\ 14.5$	19 7 22	-11.6	3.58	25.6 22.0 18.8	} -21.6	9.80
1·805— 1·705—	12·4 10·7	12 13	} + 7.1	1.87	16·0 13·5	} - *8	0.02
1.605— 1.505—	9·3 8·1	$\frac{3}{12}$	$\left. \begin{array}{l} -4.0 \\ +12.7 \end{array} \right $	·80 10·54	11·2 9·0	$\left. \begin{array}{c} -8.7 \\ +12.1 \end{array} \right $	3·06 9·21
1·405— 1·305—	7·2 6·3	16 7	$\begin{cases} +12.7 \\ +5.1 \end{cases}$	2.19	6·9 5·1	\{ + 8.6 \	8.80
$     \begin{array}{c}       \bar{1} \cdot 205 - \\       \bar{1} \cdot 105 - \\       \bar{1} - \bar{1} \cdot 105     \end{array} $	5·6 5·1 4·3	10 4 9	} + 3.6	1.38	3·3 1·9 ·6	} +10.5	44.10
			· · ·	-			
_	_	745		23.61			84.17

6. The direct process of integration by parts applied to such expressions as

$$\int_{-1}^{+1} (1-r^2)^{\frac{n-4}{2}} \frac{\partial^{n-1}}{\partial r^{n-1}} \frac{\theta^2}{2} dr \text{ and } \int_{-1}^{+1} (1-r^2)^{\frac{n-4}{2}} r \frac{\partial^{n-1}}{\partial r^{n-1}} \frac{\theta^2}{2} dr,$$

when n is even, merely introduces the sums and differences of the terms  $\frac{\partial^p}{\partial r^p} \frac{\theta^2}{2}$  at the extremes, where r is -1 or +1, with coefficients which are, in any particular case, easily calculable.

Thus, n being 6,

$$\int_{-1}^{+1} (1 - r^2) \frac{\partial^5}{\partial r^5} \frac{\theta^2}{2} dr = \left[ (1 - r^2) \frac{\partial^4}{\partial r^4} \frac{\theta^2}{2} \right]_{-1}^{+1} + \left[ 2r \frac{\partial^3}{\partial r^3} \frac{\theta^2}{2} \right]_{-1}^{+1} - \left[ 2 \frac{\partial^2}{\partial r^2} \frac{\theta^2}{2} \right]_{-1}^{+1}$$

= 2 × the sum of the extreme values of  $\frac{\rho^3}{\sin^3 \theta} (\theta - 3 \cot \theta + 3\theta \cot^2 \theta)$ 

 $-2 \times$  the difference of the extreme values of  $\frac{\rho^2}{\sin^2 \theta} (1 - \theta \cot \theta)$ .

If  $\rho = \sin \alpha$ , so that the extreme values of  $\theta$  are  $\frac{\pi}{2} - \alpha$  and  $\frac{\pi}{2} + \alpha$ , the sums and differences may readily be expressed in terms of  $\alpha$ , and the first few may here be tabulated: the table has been carried back as far as is necessary for the calculation of the fourth moment.

$$\frac{\sin^{2}\theta}{4\rho^{2}} \left\{ \frac{7 + 2\theta^{2}}{4} - 3\theta \cot \theta - \frac{7 - 6\theta^{2}}{4} \cot^{2}\theta \right\} \qquad - \qquad \frac{\pi \cot^{2}\theta}{4} (a + 3 \tan a + 3 a \tan^{2}a)$$

$$\frac{\sin \theta}{\rho} \left\{ \theta + \left( 1 - \frac{\theta^{2}}{2} \right) \cot \theta \right\} \qquad \pi \cot a (1 + a \tan a) \qquad \cot a \left\{ 2a - 2 \tan a + \left( \frac{\pi^{2}}{4} + a^{2} \right) \tan a \right\}$$

$$\frac{\theta^{2}}{2} \qquad \pi a$$

$$\frac{\rho}{\sin \theta} \cdot \theta \qquad \pi \tan a \qquad 2a \tan a$$

$$\frac{\rho^{2}}{\sin^{2}\theta} (1 - \theta \cot \theta) \qquad 2 \tan^{2}a (1 + a \tan a) \qquad \pi \tan^{3}a$$

$$\frac{\rho^{3}}{\sin^{3}a} (\theta - 3 \cot \theta + 3\theta \cot^{2}\theta) \qquad \pi \tan^{2}a (1 + 3 \tan^{2}a) \qquad 2 \tan^{3}a (a + 3 \tan a + 3a \tan^{2}a)$$

$$\frac{\rho^{4}}{\sin^{4}a} (4 - 9\theta \cot \theta + 15 \cot^{2}\theta - 15\theta \cot^{3}\theta) \qquad 2 \tan^{4}a (4 + 9a \tan a + 15 \tan^{2}a + 15a \tan^{3}a) \qquad \pi \tan^{4}a (9 \tan a + 15 \tan^{3}a)$$

There are here two natural series, which appear alternately as sums and differences; the simpler, which may be expressed in the form

$$\frac{\pi}{2}\sin^p\alpha\left(\frac{\partial}{\cos\alpha\partial\alpha}\right)^p\alpha,$$

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is essentially a series of Legendre functions of the first kind; and may be expressed as

$$\frac{\pi}{2} \cdot \tan^p \alpha \frac{|p-1|}{i^{p-1}} P_{p-1} (i \tan \alpha);$$

and it is these only which occur in the evaluation of the even moments.

7. It is, however, desirable to obtain general expressions for these integrals in terms of n and  $\rho$ , and to evaluate them when n is odd.

For this purpose let us introduce a quantity  $\phi$ , such that

$$\cos \phi = \cos \theta - k,$$

then, when k is sufficiently small, we may expand  $\phi^2$  by Taylor's theorem, so that

$$\frac{\phi^2}{2} = \frac{\theta^2}{2} + k \frac{\partial}{\sin\theta\partial\theta} \frac{\theta^2}{2} + \frac{k^2}{2} \left(\frac{\partial}{\sin\theta\partial\theta}\right)^2 \frac{\theta^2}{2} + \dots$$

Now let

$$k = \rho h \sqrt{1 - r^2},$$

then

$$\frac{\phi^2}{2} = \frac{\theta^2}{2} + \rho h \sqrt{1 - r^2} \frac{\partial}{\sin \theta \partial \theta} \frac{\theta^2}{2} + \frac{\rho^2 h^2 (1 - r^2)}{|2|} \left( \frac{\partial}{\sin \theta \partial \theta} \right)^2 \frac{\theta^2}{2} + \dots,$$

and differentiating twice with respect to h

$$\rho^2 \left(1 - r^2\right) \left(\frac{\partial}{\sin \phi \partial \phi}\right)^2 \frac{\phi^2}{2} = \rho^2 \left(1 - r^2\right) \left(\frac{\partial}{\sin \theta \partial \theta}\right)^2 \frac{\theta^2}{2} + h \rho^3 \left(1 - r^2\right)^{\frac{9}{2}} \left(\frac{\partial}{\sin \theta \partial \theta}\right)^3 \frac{\theta^2}{2} + \dots,$$

whence, dividing by  $(1-r^2)^{\frac{3}{2}}$ , we obtain

$$\frac{\rho^2}{\sqrt{1-r^2}} \left(\frac{\partial}{\sin\phi\partial\phi}\right)^2 \frac{\phi^2}{2} = \frac{\rho^2}{(1-r^2)^{\frac{1}{2}}} \left(\frac{\partial}{\sin\theta\partial\theta}\right)^2 \frac{\theta^2}{2} + h\rho^3 \left(\frac{\partial}{\sin\theta\partial\theta}\right)^3 \frac{\theta^2}{2} + \frac{\rho^4 h^2}{\left[\frac{1}{2}\left(1-r^2\right)^{\frac{1}{2}}\left(\frac{\partial}{\sin\theta\partial\theta}\right)^4 \frac{\theta^2}{2} + \dots\right]} + \frac{\rho^4 h^2}{\left[\frac{1}{2}\left(1-r^2\right)^{\frac{1}{2}}\left(\frac{\partial}{\sin\theta\partial\theta}\right)^4 \frac{\theta^2}{2} + \dots\right]}$$

so that

$$\int_{-1}^{+1} r^p \left(1 - r^2\right)^{\frac{n-4}{2}} \frac{\partial^{n-1}}{\partial r^{n-1}} \frac{\theta^2}{2} dr$$

may be obtained by multiplying by [n-3] the coefficient of  $h^{n-3}$  in

$$ho^2 \int_{-1}^{+1} \frac{r^p dr}{\sqrt{1-r^2}} \cdot \frac{1-\phi\cot\phi}{\sin^2\phi}$$
 ,

when  $\cos \phi = \cos \theta - \rho h \sqrt{1 - r^2} = -\rho (r + h \sqrt{1 - r^2}).$ 

Our object might equally be achieved by the evaluation of the integral

$$\rho \int_{-1}^{+1} \frac{r^p dr}{1 - r^2} \left( \frac{\phi}{\sin \phi} - \frac{\theta}{\sin \theta} \right).$$

The quantity  $\phi$  is determined by the equation

$$\cos \phi = \cos \theta - \rho h \sqrt{1 - r^2},$$
  
$$\cos \phi = -\rho (r + h \sqrt{1 - r^2}).$$

that is

$$r = \sin \beta$$
,  
 $h = \tan \epsilon$ ,

then

$$\cos\theta = -\rho\sin\beta,$$

$$\cos \phi = -\rho \sqrt{1 + h^2} \sin (\beta + \epsilon) = -\rho \sqrt{1 + h^2} \sin \beta',$$

and as r passes from -1 to +1,

$$\beta$$
 passes from  $-\frac{\pi}{2}$  to  $+\frac{\pi}{2}$ ,

$$\theta$$
 from  $\frac{\pi}{2} - \alpha$  to  $\frac{\pi}{2} + \alpha$ ,

$$\beta'$$
 from  $-\frac{\pi}{2} + \epsilon$  to  $\frac{\pi}{2}$  and thence to  $\frac{\pi}{2} + \epsilon$ ,

and

$$\phi$$
 from

$$\frac{\pi}{2} - \alpha$$
 to  $\frac{\pi}{2} + \alpha'$  and thence back to  $\frac{\pi}{2} + \alpha$ ,

where  $\sin \alpha' = \rho \sqrt{1 + h^2}$ ,  $\phi$  oscillates in the same manner as  $\theta$ , with a somewhat greater amplitude, and slightly in advance in respect of phase.

The expression

$$\rho^2 \int_{-1}^{+1} \frac{1 - \phi \cot \phi}{\sin^2 \phi} \frac{dr}{\sqrt{1 - r^2}}$$

may now be reduced to

$$\rho^{2} \int_{-\frac{\pi}{2}}^{+\frac{\pi}{2}} \frac{1 - \phi \cot \phi}{\sin^{2} \phi} d\beta = \rho^{2} \int_{-\frac{\pi}{2} + \epsilon}^{\frac{\pi}{2} + \epsilon} \left( \frac{1}{1 - \sin^{2} \alpha' \sin^{2} \beta'} + \frac{\phi \sin \alpha' \sin \beta'}{(1 - \sin^{2} \alpha' \sin^{2} \beta')^{\frac{3}{2}}} \right) d\beta'$$

$$= \rho^{2} \int_{-\frac{\pi}{2}}^{+\frac{\pi}{2}} \frac{d\beta'}{1 - \sin^{2} \alpha' \sin^{2} \beta'} + \pi \rho^{2} \int_{+\frac{\pi}{2}}^{+\frac{\pi}{2} + \epsilon} \frac{\sin \alpha' \sin \beta' d\beta'}{(1 - \sin^{2} \alpha' \sin^{2} \beta')^{\frac{3}{2}}}$$

$$+\rho^2\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}}\frac{(\phi)\sin\alpha'\sin\beta'\,d\beta'}{(1-\sin^2\alpha'\sin^2\beta')^{\frac{3}{2}}}$$

$$= \frac{\rho^2 \pi}{\cos \alpha'} + \frac{\pi \rho^2 \sin \alpha'}{\cos^2 \alpha'} \left( \frac{\sin \epsilon}{\cos \alpha} \right) + \frac{\pi \rho^2}{\cos^2 \alpha'} (1 - \cos \alpha')$$

$$= \frac{\rho^2 \pi}{\cos^2 \alpha'} \left( 1 + \frac{\sin \alpha \tan \epsilon}{\cos \alpha} \right),$$

but

$$\cos^2 \alpha' = 1 - \rho^2 (1 + h^2) = \cos^2 \alpha - \sin^2 \alpha \tan^2 \epsilon,$$

so that

$$\rho^2 \int_{-1}^{+1} \frac{1 - \phi \cot \phi}{\sin^2 \phi} \frac{dr}{\sqrt{1 - r^2}} = \frac{\pi \tan^2 \alpha}{1 - h \tan \alpha}.$$

From this evaluation we deduce the general form

$$\int_{-1}^{+1} (1 - r^2)^{\frac{n-4}{2}} \frac{\partial^{n-1}}{\partial r^{n-1}} \frac{\theta^2}{2} dr = [\underline{n-3} \pi \tan^{n-1} \alpha \dots (III).$$

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The absolute frequency df, with which r falls in the range dr, is therefore

$$\frac{(1-\rho^2)^{\frac{n-1}{2}}}{\pi |n-3|}(1-r^2)^{\frac{n-4}{2}}\left(\frac{\partial}{\sin\theta\partial\theta}\right)^{n-2}\frac{\theta}{\sin\theta}dr.$$

8. I do not see how to integrate the other expressions of the type

$$\rho^2 \int_{-1}^{+1} \frac{1 - \phi \cot \phi}{\sin^2 \phi} \, \frac{r^p dr}{\sqrt{1 - r^2}},$$

although a form could probably be obtained when p is even. The general expression for the second moment may, however, be deduced by means of a reduction formula.

By a process of integration by parts it appears that, if we write

$$\int_{-1}^{+1} \left(1-r^2\right)^{\frac{n-4}{2}} r^p \frac{\partial^{n-1}}{\partial r^{n-1}} \frac{\theta^2}{2} \, dr = I_{n,p},$$

then

$$I_{n+2.2} = I_{n+2.0} + nI_{n.0} - n(n-1)I_{n.2},$$

and since

$$I_{4,2} = 2\pi \left( \frac{\tan^3 \alpha}{2} - \tan \alpha + \alpha \right),\,$$

we may obtain successively

$$\begin{split} I_{6.2} &= 24\pi \left(\frac{\tan^5\alpha}{4} - \frac{\tan^3\alpha}{3} + \tan\alpha - \alpha\right), \\ I_{8.2} &= 720\pi \left(\frac{\tan^7\alpha}{6} - \frac{\tan^5\alpha}{5} + \frac{\tan^3\alpha}{3} - \tan\alpha + \alpha\right), \end{split}$$

and so on, yielding, when n is even, the expression

$$I_{n,2} = I_{n,0} - \pi |\underline{n-2} \int_0^a \tan^{n-2} x \, dx,$$

a form which may well hold when n is odd.

The above expressions are useful in tabulating the numerical values of the second moment,  $\bar{r}^2 + \sigma^2$ , of the unit curve, which may easily be calculated in succession for different values of n when  $\tan^2 \alpha$  is taken to have some simple value.

9. Before leaving this aspect of the subject it is worth while to give a more detailed examination of the mean of the frequency curves of r when n = 4.

Two formulae are arrived at by Mr Soper, which are equivalent approximations of the second degree

$$\begin{split} & \text{I.} \quad \vec{r} = \rho \left[ 1 - \frac{1 - \rho^2}{2n} \left\{ 1 + \frac{3}{4n} (1 + 3\rho^2) \right\} \right] = \rho \left[ 1 - \frac{1 - \rho^2}{8} \left\{ 1 + \frac{3}{16} (1 + 3\rho^2) \right\} \right], \\ & \text{II.} \quad \vec{r} = \rho \left[ 1 - \frac{1 - \rho^2}{2(n - 1)} \left\{ 1 - \frac{1}{4(n - 1)} (1 - 9\rho^2) \right\} \right] = \rho \left[ 1 - \frac{1 - \rho^2}{6} \left\{ 1 - \frac{1}{12} (1 - 9\rho^2) \right\} \right], \end{split}$$

.9500

.9304

.9254

.8566

.7330

and these we shall compare with the form

.2555

H

.0847

.0850

.1697

.3419

It will be observed that the approximations lie on either side of the exact value over the greater part of the range, and that the error of the first approximation increases up to the value when  $\rho = 9$ . The second formula gives the correct value somewhere between '8 and '9, and is thereafter too large.

5241

·1704 | ·2570 | ·3451 | ·4360 | ·5301 | ·6290 | ·7357 | ·8540 | ·9209

6236

4310

For the particular case  $\rho = .6608$ , I find (formula III)  $\bar{r} = .5897$ , nearly the maximum difference from  $\rho$ , Mr Soper gives (p. 109) the value and the experimental data .5609.

The two theoretical values are much nearer to each other than either is to the experimental value. On the whole, it is obvious that even in this unfavourable case Mr Soper's formulae possess remarkable accuracy.

10. The use of the correlation coefficient r as independent variable of these frequency curves is in some respects highly unsatisfactory. For high values of r the curve becomes extremely distorted and cramped, and although this very cramping forces the mean  $\bar{r}$  to approach  $\rho$ , the difference compared with  $1-\rho$  becomes inordinately great. Even for high values of n, the distortion in this region becomes extreme, and since at the same time the curve rapidly changes its shape, the values of the mean and standard deviation cease to have any very useful meaning. It would appear essential in order to draw just conclusions from an observed high value of the correlation coefficient, say 99, that the frequency curves should be reasonably constant in form.

The previous paragraphs suggest that more natural variables for the treatment of our formulae are afforded by the transformations

$$t = \tan \beta = \frac{r}{\sqrt{1 - r^2}},$$
$$\tau = \tan \alpha = \frac{\rho}{\sqrt{1 - \rho^2}}.$$

The expression for the frequency curve (II)

$$(1-r^2)^{\frac{n-4}{2}} \left(\frac{\partial}{\sin\theta \,\partial\theta}\right)^{n-1} \frac{\theta^2}{2} dr$$

now becomes

$$\left(rac{\partial}{\sin heta\partial heta}
ight)^{n-1}rac{ heta^2}{2}rac{dt}{\left(1+t^2
ight)^{rac{n-1}{2}}}$$

and the range of the curve is extended from  $-\infty$  to  $+\infty$ .

It is interesting that in the important case, r = 0, the frequency reduces to  $\frac{dt}{(1+t^2)^{\frac{n-1}{2}}}$  and the curves are identical with those found by "Student" for z, the probability integral of which he has tabulated in his first paper.

11. The moments of these curves are obtained by the evaluation of the expressions

$$\int_{-\infty}^{\infty} \left(\frac{\partial}{\sin\theta \, \partial\theta}\right)^{n-1} \frac{\theta^2}{2} \frac{dt}{(1+t^2)^{\frac{n-1}{2}}}, \quad \int_{-\infty}^{\infty} \left(\frac{\partial}{\sin\theta \, \partial\theta}\right)^{n-1} \frac{\theta^2}{2} \frac{t \, dt}{(1+t^2)^{\frac{n-1}{2}}},$$

and so on; of these the first is known already (III) to have the value

$$\frac{\pi \left| n-3 \right|}{(1-\rho^2)^{\frac{n-1}{2}}}$$

and the others may be obtained in succession, for

$$\begin{split} I_{n,p} &= \int_{-\infty}^{\infty} \frac{\partial^{n-1}}{(\sin\theta \, \partial\theta)^{n-1}} \frac{\theta^2}{2} \, \frac{t^p \, dt}{(1+t^2)^{\frac{n-1}{2}}} = \frac{\partial^{n-1}}{\partial\rho^{n-1}} \int_{-\infty}^{\infty} \frac{1}{r^{n-1}} \, \frac{\theta^2}{2} \, \frac{t^p \, dt}{(1+t^2)^{\frac{n-1}{2}}} \\ &= \frac{\partial^{n-1}}{\partial\rho^{n-1}} \int_{-\infty}^{\infty} \frac{\theta^2}{2} \, \cdot \, \frac{dt}{t^{n-1-p}} = \frac{\partial^p}{\partial\rho^p} \, I_{n-p,\,0} \,, \end{split}$$

so that the first moment

$$\int_{-\infty}^{\infty} \left(\frac{\partial}{\sin\theta} \frac{\partial}{\partial \theta}\right)^{n-1} \frac{\theta^{2}}{2} \cdot \frac{t dt}{\left(1+t^{2}\right)^{\frac{n-1}{2}}} = \frac{\partial}{\partial \rho} \cdot \frac{\pi \left[n-4\right]}{\left(1-\rho^{2}\right)^{\frac{n-2}{2}}} = \frac{\pi \left[n-4\left(n-2\right)\rho\right]}{\left(1-\rho^{2}\right)^{\frac{n-4}{2}}};$$

$$\bar{t} = \frac{n-2}{n-3} \frac{\rho}{\sqrt{1-\rho^{2}}} = \frac{n-2}{n-3} \tau.$$

hence

The mean, therefore, is greater than the true value  $\tau$  by a constant fraction of its value. And this fraction decreases in the simplest possible manner as n increases.

In the same way, we may evaluate the second moment,

$$\bar{t}^2 + \sigma^2 = \frac{1}{n-4} \left\{ 1 + (n-1)\tau^2 \right\}$$

$$\sigma^2 = \frac{1}{n-4} \left\{ 1 + \tau^2 + \frac{(n-2)}{(n-3)^2} \tau^2 \right\};$$

and

the third moment

$$\sqrt{\beta_1}\sigma^3 = \frac{(n-2)\tau}{(n-3)(n-4)(n-5)} \left\{ 3(1+\tau^2) + \frac{2\tau^2(n-1)}{(n-3)^2} \right\},\,$$

and the fourth moment

$$\beta_2 \sigma^4 = \frac{3}{(n-4)(n-6)} \left\{ (1+\tau^2)^2 + \frac{6(n-2)\tau^2}{(n-3)(n-5)} (1+\tau^2) + \frac{6(n-2)(3n^2-11n+12)\tau^4}{(n-3)^4(n-5)} \right\}.$$

For high values of n, all but the first terms tend to vanish;  $\beta_1$  tends to vary as  $\rho^2$ , and  $\beta_2$  tends to become independent of  $\rho$ . In effect for high values of  $\tau$ , where  $\rho^2$  is nearly equal to unity, the form of the curve is nearly constant, but the skewness measured by  $\beta_1$  decreases to zero at the origin, and changes its sense, when  $\tau$  and  $\rho$  change their sign.

Tables are appended for inspection rather than for reference which show the nature and extent of these changes in the form of the curves.

Tab	le	of	$\sigma^2$ .

$ au^2 =$	·01	.03	•10	•30	1.00	3.00	10.00	30.00	100.00
n=  8 13 18 23 33 43 53	·2531	·2593	·2810	·3430	*5600	1·140	3·350	9·550	31·250
	·1123	·1148	·1234	·1481	*2344	·4811	1·344	3·811	12·444
	·07219	·07372	·07908	·09438	*1479	·3010	·8365	2·367	7·722
	·05319	·05429	·05817	·06925	*1080	·2188	·6066	1·714	5·592
	·03484	·03555	·03805	·04518	*7015	·1415	·3912	1·105	3·602
	·02590	·02643	·02827	·03353	*05194	·1045	·2886	·8146	2·655
	·02062	·02103	·02249	·02666	*04123	·08288	·2287	·6451	2·103

Table of  $\beta_1$ .

$\tau^2 =$	•01	•03	•10	•30	1.00	3.00	10:00	30.00	100.00	∞
n=  8 13 18 23 33 43 53	·05685	·1662	:5076	1·230	2·450	3·788	3:965	4·153	4·184	4·252
	·01517	·04776	:1376	·3400	·7058	1·018	1:205	1·271	1·296	1·3065
	·008399	·02463	:07645	·1914	·4016	·5857	:6990	·7395	·7546	•7619
	·005757	·01691	:05247	·1317	·3016	·4093	:4910	·5208	·5314	•5361
	·003518	·01035	:03214	·08100	·1731	·2559	:3031	·3260	·3334	•3366
	·002530	·007435	:02315	·05841	·1251	·1858	:2237	·2376	·2429	•2452
	·001973	·005798	:01807	·04562	·09800	·1458	:1757	·1868	·1910	•1928

Table of  $\beta_2$ .

$ au^2 =$	00	·01	.03	.10	•30	1.00	3:00	10.00	30.00	100.00	œ
n=     8     13     18     23     33     43     53	6:0000 3:8571 3:5000 3:3529 3:2222 3:1622 3:1277	6·1137 3·8802 3·5121 3·3612 3·2271 3·1656 3·1303	6:3179 3:9248 3:5356 3:3768 3:2365 3:1723 3:1356	7:0179 4:0663 3:6104 3:4271 3:2667 3:1938 3:1522	3·7937 3·5556 3·3343 3·2422	10·9668 4·9397 4·0828 3·7486 3·4619 3·3261 3·2640	12·9652 5·4240 4·3532 3·9356 3·5773 3·4172 3·3281	14·1116 5·7147 4·5186 4·0511 3·6493 3·4692 3·3676	14·5024 5·8186 4·5783 4·0930 3·6756 3·4886 3·3826	14.6508 5.8578 4.6009 4.1089 3.6856 3.4958 3.3883	14·7159 5·8750 4·6109 4·1159 3·6899 3·4991 3·3909

The fact that the mean value  $\bar{r}$  of the observed correlation coefficient is numerically less than  $\rho$  might have been interpreted as meaning that given a single observed value r, the true value of the correlation coefficient of the population from which the sample is drawn is likely to be greater than r. This reasoning is altogether fallacious. The mean  $\tilde{r}$  is not an intrinsic feature of the frequency distribution. It depends upon the choice of the particular variable rin terms of which the frequency distribution is represented. When we use t as variable, the situation is reversed. Whereas in using r we cramp all the high values of the correlation into the small space in the neighbourhood of r=1, producing a frequency curve which trails out in the negative direction and so tending to reduce the value of the mean, by using t, we spread out the region of high values, producing asymmetry in the opposite sense, and obtain a value  $\bar{t}$ which is greater than  $\tau$ . The mean might, in fact, be brought to any chosen point, by stretching and compressing different parts of the scale in the required manner. For the interpretation of a single observation the relation between  $\bar{t}$  and  $\tau$  is in no way superior to that between  $\bar{r}$  and  $\rho$ . The variable t has been chosen primarily in order to give stability of form to the frequency curves in different parts of the scale. It is in addition a variable to which the analysis naturally leads us, and which enables the mean and moments to be readily calculated, and so a comparison to be made with the standard Pearson curves, but it is not, with these advantages, in a unique position. In some respects the function, log tan  $\frac{1}{2}\left(\alpha + \frac{\pi}{2}\right)$ , is its superior as independent variable.

I have given elsewhere \* a criterion, independent of scaling, suitable for obtaining the relation between an observed correlation of a sample and the most probable value of the correlation of the whole population. Since the chance of any observation falling in the range dr is proportional to

$$(1-\rho^2)^{\frac{n-1}{2}}(1-r^2)^{\frac{n-4}{2}}\left(\frac{\partial}{\sin\theta\,\partial\theta}\right)^{n-1}\frac{\theta^2}{2}dr$$

for variations of  $\rho$ , we must find that value of  $\rho$  for which this quantity is a maximum, and thereby obtain the equation

$$\frac{\partial}{\partial \rho} \left\{ (1 - \rho^2)^{\frac{n-1}{2}} \left( \frac{\partial}{\sin \theta} \frac{\partial}{\partial \theta} \right)^{n-1} \frac{\theta^2}{2} \right\} = 0.$$
Since 
$$\int_0^\infty \frac{dx}{(\cosh x + \cos \theta)^{n-1}} = \frac{1}{\lfloor n-1} \left( \frac{\partial}{\sin \theta} \frac{\partial}{\partial \theta} \right)^{n-1} \frac{\theta^2}{2}$$
we have 
$$\int_0^\infty \frac{\partial}{\partial \rho} \left\{ (1 - \rho^2)^{\frac{n-1}{2}} \frac{dx}{(\cosh x + \cos \theta)^{n-1}} \right\} = 0,$$

<sup>\*</sup> R. A. Fisher, "On an absolute criterion for fitting frequency curves," Messenger of Mathematics, February, 1912.

which leads by a process of simplification to the equation

$$\int_0^\infty \frac{dx}{(\cosh x - \rho r)^n} (r - \rho \cosh x) = 0.$$

Since  $\cosh x$  is always greater than  $\rho r$ , the factor in the numerator,  $r-\rho \cosh x$ , must change sign in the range of integration. We therefore see that r is greater than  $\rho$ . Further an approximate solution may be obtained for large values of n. The integrand is negligible save when x is very small, and we may write

$$1 + \frac{x^2}{2}$$
 for  $\cosh x$ 

and

$$(1 - \rho r)^n e^{\frac{nx^2}{2(1 - \rho r)}} \text{ for } (\cosh x - \rho r)^n.$$

Then

$$r \int_0^\infty e^{-\frac{nx^2}{2(1-\rho r)}} dx = \rho \int_0^\infty \left(1 + \frac{x^2}{2}\right) e^{-\frac{nx^2}{2(1-\rho r)}} dx,$$

and in consequence, as a first approximation,

$$r = \rho \left( 1 + \frac{1 - r^2}{2n} \right).$$

The corresponding relation between t and  $\tau$  is evidently

$$t = \tau \left( 1 + \frac{1}{2n} \right).$$

It is now apparent that the most likely value of the correlation will in general be less than that observed, but the difference will be only half of that suggested by the mean,  $\bar{t}$ .

It might plausibly be urged that in the choice of an independent variable we should aim at making the relation between the mean and the true value approach the above equation, or rather that to which the above is an approximation, or that we should aim at reducing the asymmetry of the curves, or at approximate constancy of the standard deviation. In these respects the function

$$\log \tan \frac{1}{2} \left( \alpha + \frac{\pi}{2} \right)$$
 that is,  $\tanh^{-1} \rho$ 

is not a little attractive, but so far as I have examined it, it does not tend to simplify the analysis, and approaches relative constancy at the expense of the constancy proportionate to the variable, which the expressions in  $\tau$  exhibit\*.

\* [It may be worth noting that Mr Fisher's t is the  $\phi$ -square root mean square contingency—of the more usual notation, and is the expression used in determining the probability that correlated material has been obtained by random sampling from uncorrelated material. Ed.]

# ON THE DISTRIBUTION OF THE STANDARD DEVIATIONS OF SMALL SAMPLES: APPENDIX I. TO PAPERS BY "STUDENT" AND R. A. FISHER.

#### (EDITORIAL.)

CONSIDER the population distributed according to the law

$$y = \frac{N}{\sqrt{2\pi} \sigma} e^{-\frac{1}{2} \frac{(x-m)^2}{\sigma^2}}$$
....(i),

and let a sample of n represented by the variate values  $x_1, x_2 \dots x_n$  be taken from it. Then the probability  $\delta P$  that this sample will lie between

 $x_1$  and  $x_1 + \delta x_1$ ,  $x_2$  and  $x_2 + \delta x_2 \dots x_n$  and  $x_n + \delta x_n$ 

is

$$\delta P = \frac{N^n}{(\sqrt{2\pi})^n \sigma^n} e^{-\frac{1}{2} \frac{S(x_s - m)^2}{\sigma^2}} \delta x_1 \delta x_2 \dots \delta x_n$$

$$= \text{const.} \times e^{-\frac{1}{2} \frac{S(x_s - \overline{x})^2}{\sigma^2} - \frac{1}{2} \frac{n(\overline{x} - m)^2}{\sigma^2}} \delta x_1 \delta x_2 \dots \delta x_n \dots (ii),$$

where  $\overline{x} = \frac{1}{n} S(x_s)$ . If  $\Sigma^2 = \frac{1}{n} S(x_s - \overline{x})^2$  we may write:

$$\delta P = \text{const.} \times e^{-\frac{1}{2} \left( \frac{n\Sigma^2}{\sigma^2} + \frac{n(\bar{x} - m)^2}{\sigma^2} \right)} \delta x_1 \delta x_2 \dots \delta x_n \dots (iii).$$

Changing as Mr Fisher does (see p. 510 above) to  $\bar{x}$  and  $\Sigma$  as coordinates we have:

$$\delta P = \text{const.} \times e^{-\frac{1}{2} \left( \frac{n\Sigma^2}{\sigma^2} + \frac{n(\bar{x} - m)^2}{\sigma^2} \right)} \sum_{n = 2} \delta \bar{x} \delta \Sigma.$$

We see at once from this\* that the law of distribution of samples of means is the normal curve

$$y = y_0 e^{-\frac{1}{2} \frac{n (\bar{x} - m)^2}{\sigma^2}}$$
 .....(iv)

<sup>\*</sup> Of course the form reached above shows that for normal distributions there is no correlation between deviations in the mean and in the standard deviation of samples, a familiar fact.

with mean  $\overline{x} = m$ , the mean of the population, and with standard deviation  $= \sigma/\sqrt{n}$ , a well-known result.

On the other hand the distribution of samples of standard deviations is

$$y = y_0 \sum_{n=2}^{\infty} e^{-\frac{1}{2} \frac{n \sum_{k=0}^{\infty}}{\sigma^2}} \dots (v).$$

This curve was first reached by "Student" as a highly probable result following from the relations he had obtained from the moments of  $\Sigma^{2*}$ . Mr Fisher's work thus enables us to justify "Student's" assumption. "Student" has discussed at some length the distribution curve for  $\Sigma$ . He has obtained the values of the moment coefficients  $\mu_2$ ,  $\mu_3$  and  $\mu_4$  and the general expressions for the means when n is even and odd. The whole problem is of such importance that it seems worth reconsidering, and providing tables showing the approach of the distribution curve to normality as n rises from 4 to 100.

The following investigation largely repeats work given by "Student," but it expresses the values for  $\mu_3$ ,  $\mu_4$ , and  $\beta_1$  and  $\beta_2$  in a different form †. We shall not use approximate expressions for the constants, for the order of terms in 1/n depends so largely on the relative magnitude of their coefficients, that such expressions become unreliable for values of n under 100.

Clearly (v) is a skew curve with range limited at one end,  $\Sigma = 0$ , and not at the other,  $\Sigma = \infty$ . See Figure p. 524.

We shall write the standard deviation of  $\Sigma$ ,  $\sigma_{\Sigma}$ , and the moments of the frequency about the end of the range O as  $M_1'$ ,  $M_2'$ , etc., while the moment-coefficients about Q will be as usual  $\mu_1 (=0)$ ,  $\mu_2$ , etc. Obviously  $\mu_2 = \sigma_{\Sigma}^2$ . It is desirable to ascertain  $\tilde{\Sigma}$ ,  $\bar{\Sigma}$ ,  $\sigma_{\Sigma}$  and the skewness as well as  $\beta_1$  and  $\beta_2$  for the distribution. We do this to show the rapidity of change to a normal distribution. It is well, however, to notice a priori that for n large the distribution does become normal.

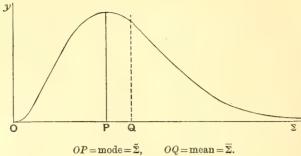
\* "Student's" approximate values for  $\beta_1$  and  $\beta_2$  (loc. cit. p. 10) are, we fear, erroneous. He gives  $D^2 = n - \frac{3}{2} + \frac{1}{8n}$ , but it is needful to have a further term in  $\frac{1}{n^2}$  in order to obtain  $\beta_1$  and  $\beta_2$  correctly to the second approximation in  $\frac{1}{n}$ . If this further term be  $p/n^2$ , then:

$$\begin{split} \beta_1 &= \frac{1}{2n} \left( 1 + \frac{64p - 3}{4n} \right), \text{ as against ``Student's''} \ \frac{1}{2n} \left( 1 - \frac{3}{4n} \right), \\ \beta_2 &= 3 + \frac{16p}{n}, \qquad ,, \qquad ,, \qquad 3 \left( 1 - \frac{1}{4n^2} \right). \end{split}$$

An examination of our table (p. 529) shows that "Student's" corrections are not of the right sign to agree with the facts, and that further no constant value of p would give good results even for fairly high values of n, i.e. it is probable that the term in  $\frac{1}{n^3}$  in  $D^2$  is of equal importance with that in  $\frac{1}{n^2}$ .

† "The Probable Error of a Mean," Biometrika, Vol. vi. pp. 1—25, more especially pp. 4, 6, and 8 to 10.

Biometrika x



 $OP = \text{mode} = \Sigma, \qquad OQ = \text{mean} = \Sigma.$ 

To obtain this approximation to (v) let us assume  $\Sigma = \check{\Sigma} + \epsilon$ , and suppose  $\epsilon$  small. Expanding log y we find:

$$\log y = \log y_0 + (n-2)\log \check{\Sigma} - \frac{1}{2}n(\check{\Sigma}/\sigma)^2 + \frac{(n-2)}{\check{\Sigma}} \left(1 - \frac{n}{n-2} \frac{\check{\Sigma}^2}{\sigma^2}\right) \epsilon$$
$$- \frac{n\epsilon^2}{2\sigma^2} \left(1 + \frac{n-2}{n} \frac{\sigma^2}{\check{\Sigma}^2}\right) + \text{terms in } \epsilon^3.$$

Hence since  $\Sigma$  is at our choice we will take it so that

$$\widetilde{\Sigma} = \sqrt{\frac{n-2}{n}} \sigma \dots (vi)$$

and thus:

$$y = y_0 \Sigma_{n-2} e^{-\frac{1}{2} \frac{n \Sigma^2}{\sigma^2}} e^{-\frac{1}{2} \frac{\epsilon^2}{\sigma^2/(2n)}} + \text{etc.}$$

Or, if  $\epsilon$  be small compared with  $\sigma$ , the distribution is the normal curve:

$$y = y_0' e^{-\frac{1}{2} \frac{\epsilon^2}{\sigma^2/(2n)}}$$
....(vii),

with mean at  $\Sigma = \sqrt{\frac{n-2}{n}} \sigma$  and standard deviation  $\sigma/\sqrt{2n}$ . If n as usual be considerable, this agrees with the ordinary result, i.e.  $\overline{\Sigma} = \sigma$  and  $\sigma_{\Sigma} = \sigma/\sqrt{2n}$ , the distribution being treated as normal.

We will now deal with the full result (v). We have:

$$M_{p'} = \int_{0}^{\infty} y \Sigma^{p} d\Sigma = y_{0} \int_{0}^{\infty} \Sigma^{n+p-2} e^{-\frac{1}{2} \frac{n \Sigma^{2}}{\sigma^{2}}} d\Sigma \qquad (viii),$$

and clearly  $M_p$  depends on a knowledge of

$$L_q = \int_0^\infty u^q e^{-\frac{1}{2}u^2} du$$
 .....(ix),

for we have:

$$M_p' = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^{n+p-1} L_{n+p-2}.$$

Integrating by parts we find:

$$L_{q} = (q-1) L_{q-2}$$

$$= (q-1) (q-3) \dots \left\{ \dots 3.1 L_{0}, \text{ if } q \text{ be even} \\ \dots 4.2 L_{1}, \text{ if } q \text{ be odd} \right. \dots (x).$$

$$L_{0} = \int_{0}^{\infty} e^{-\frac{1}{2}u^{2}} du = \sqrt{\frac{\pi}{2}},$$

$$L_{1} = \int_{0}^{\infty} u e^{-\frac{1}{2}u^{2}} du = 1,$$

and

Now

thus  $M_{p'}$  is determined, and will depend on whether n+p be even or odd.

But 
$$M_2' = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^{n+1} L_n = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^{n+1} (n-1) L_{n-2},$$
  $M_0' = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^{n-1} L_{n-2}.$  Hence  $\mu_2' = M_2'/M_0' = \sigma^2 \frac{n-1}{n}$  ......(xi).

To find the modal value  $\tilde{\Sigma}$  we must differentiate (v), and we have

$$(n-2)\,\tilde{\Sigma}^{n-3}e^{-\frac{1}{2}\,\frac{n\tilde{\Sigma}^2}{\sigma^2}} - \frac{n\tilde{\Sigma}}{\sigma^2}\,\tilde{\Sigma}^{n-2}e^{-\frac{1}{2}\,\frac{n\tilde{\Sigma}^2}{\sigma^2}} = 0,$$

which gives

$$\tilde{\Sigma} = \sqrt{\frac{n-2}{n}} \sigma$$
 .....(xii),

a result in agreement with the mean  $\Sigma$  of the approximate solution (vi), as we should anticipate.

It now remains to find  $M_1'$  and  $M_0'$  absolutely

$$M_1' = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^n L_{n-1},$$

$$M_0' = y_0 \left(\frac{\sigma}{\sqrt{n}}\right)^{n-1} L_{n-2}.$$

Suppose n even, then

$$L_{n-1} = (n-2)(n-4)\dots 2\times 1$$
  
 $L_{n-2} = (n-3)(n-5)\dots 1\times \sqrt{\frac{\pi}{2}}$  .....(xiii).

Hence for n even

$$\overline{\Sigma} = \mu_1' = M_1'/M_0' = \frac{\sigma}{\sqrt{n}} \frac{n-2}{n-3} \frac{n-4}{n-5} \dots \frac{2}{1} \sqrt{\frac{2}{\pi}} \dots (xiv A).$$

Again for n odd

$$L_{n-1} = (n-2)(n-4)\dots 1 \times \sqrt{\frac{\pi}{2}},$$

 $L_{n-2} = (n-3)(n-5) \dots 2 \times 1,$ 

and hence

$$\overline{\Sigma} = \frac{\sigma}{\sqrt{n}} \frac{(n-2)(n-4)\dots 1}{(n-3)(n-5)\dots 2} \sqrt{\frac{\pi}{2}} \dots (xiv B).$$

These accurate values of  $\overline{\Sigma}$ , the mean standard deviation of samples, were first given by "Student" (loc. cit. p. 8). Now by Wallis' Theorem

$$\sqrt{\frac{\pi}{2}(2n+1)} = \frac{\text{product of even numbers up to } 2n}{\text{product of odd numbers up to } 2n-1}.$$

Thus (xivA) for n large tends to become

$$\overline{\Sigma} = \frac{\sigma}{\sqrt{n}} \sqrt{n-1} = \sigma \sqrt{\frac{n-1}{n}},$$
 and (xivb) 
$$\overline{\Sigma} = \frac{\sigma}{\sqrt{n}} \frac{n-2}{\sqrt{n-2}} = \sigma \sqrt{\frac{n-2}{n}}.$$

These values, however, really only suffice to show the approach of  $\overline{\Sigma}$  to  $\sigma$ , as they depend on the neglect of terms of the order  $\frac{1}{n}$  as compared to 1, and we should get absurd results for  $\sigma_{\Sigma}^2$  by subtracting the square of the above values of  $\overline{\Sigma}$  from  $\mu_2$  in (xi). All they really tell us is that for n large  $\overline{\Sigma} = \sigma$ , but they give no true, approximation in  $\frac{1}{n}$ \*.

If we use Stirling's Theorem up to the third term<sup>†</sup>, i.e.

$$x! = \sqrt{2\pi x} \, x^x e^{-x} \left( 1 + \frac{1}{12x} + \frac{1}{288x^2} \right),$$
 we obtain 
$$\overline{\Sigma} = \sigma \left( 1 - \frac{3}{4n} - \frac{7}{32n^2} \right) \qquad (xv),$$
 
$$\sigma_{\overline{\Sigma}^2} = \frac{\sigma^2}{2n} \left( 1 - \frac{1}{4n} \right) \qquad (xvi),$$
 
$$\mu_3 = \frac{\sigma^3}{4n^2}, \qquad \mu_4 = \frac{3\sigma^4}{4n^2}.$$

But we should be compelled to introduce the term  $-\frac{139}{51840x^3}$  into Stirling's expression to reach the second terms in  $\mu_3$  and  $\mu_4$ . As we have indicated (p. 523, ftn.), such a term, even if used, will not lead to profitable results. It is better to work with the full formulae. It is desirable to find the full third and fourth moment coefficients in order to determine  $\beta_1$  and  $\beta_2$  and so measure as n increases the rapidity of approach to the normal curve.

† We can write (xiv A)

The weak write (xiv A) 
$$\overline{\Sigma} = \frac{\sigma}{\sqrt{n}} \frac{\left(2^{\frac{1}{2}n-1} \left\lfloor \frac{1}{2}n-1 \right\rfloor^2}{\lfloor n-2} \sqrt{\frac{2}{\pi}}, \qquad (xvii),$$
 and (xiv B) 
$$\overline{\Sigma} = \frac{\sigma}{\sqrt{n}} \frac{(n-2) \lfloor n-3}{\left(2^{\frac{1}{2}(n-3)} \left\lfloor \frac{1}{2}(n-3) \right\rfloor^2} \sqrt{\frac{\pi}{2}}, \qquad (xviii),$$

and then apply Stirling's Theorem,

<sup>\* &</sup>quot;Student" has used an extension of Wallis' Theorem, which will suffice for certain constants only.

$$M_{4}' = y_{0} \left(\frac{\sigma}{\sqrt{n}}\right)^{n+3} L_{n+2} = y_{0} \left(\frac{\sigma}{\sqrt{n}}\right)^{n+3} (n+1) L_{n}$$

$$= \frac{\sigma^{2}}{n} (n+1) M_{2}'.$$

$$\mu_{4}' = M_{4}' / M_{0} = \frac{\sigma^{2}}{n} (n+1) \mu_{2}' = \frac{\sigma^{4} (n^{2}-1)}{n^{2}} \dots (xix),$$

$$M_{3}' = y_{0} \left(\frac{\sigma}{\sqrt{n}}\right)^{n+2} L_{n+1} = y_{0} \left(\frac{\sigma}{\sqrt{n}}\right)^{n+2} n L_{n-1}$$

$$= \frac{\sigma^{2}}{n} n M_{1}'.$$

Hence

Hence

$$\mu_3' = M_3'/M_0' = \sigma^2 \mu_1'$$
 .....(xx).

Transferring to mean:

$$\mu_3 = \mu_3' - 2\mu_2 \mu_1' - \mu_2' \mu_1'$$

$$= \sigma^2 \mu_1' \left( 1 - 2\sigma_{\Sigma}^2 / \sigma^2 - \frac{n-1}{n} \right)$$

$$= \frac{\sigma^2 \overline{\Sigma}}{n} \left( 1 - \frac{\sigma_{\Sigma}^2}{\sigma^2 / 2n} \right) \dots (xxi).$$

Thus  $\mu_3$  will grow small, not only owing to the factor  $\frac{1}{n}$ , but because  $\sigma_{\Sigma^2}$  tends to equal  $\sigma^2/2n$  as n increases.

Now 
$$\beta_1 = \frac{\mu_3^2}{\mu_2^3} = \frac{\sigma^4 \overline{\Sigma}^2}{n^2} \frac{\left(1 - \frac{\sigma_{\Sigma}^2}{\sigma^2/2n}\right)^2}{\sigma_{\Sigma}^6}.$$
Or 
$$\beta_1 = 8n \left(\frac{\overline{\Sigma}}{\sigma}\right)^2 \left(1 - \frac{\sigma_{\Sigma}^2}{\sigma^2/2n}\right)^2 / \left(\frac{\sigma_{\Sigma}^2}{\sigma^2/2n}\right)^3................(xxii).$$

Here  $\overline{\Sigma}/\sigma$  is of the form  $1-\frac{\chi_1}{n}$ , and

$$\sigma_{\Sigma}^2 = \frac{\sigma^2}{2n} \left( 1 - \frac{\chi_2}{n} \right),$$

and thus  $\beta_1$  tends as n increases to take the form  $8\chi_2^2/n$ , but as  $\chi_2$  may be a considerable numerical coefficient  $8\chi_2^2$  may be commensurable with n till n is very considerable.

We next turn to  $\mu_4$ , and shall endeavour to express it in terms of  $\mu_2 = \sigma_{\Sigma^2}$ .

Since 
$$\mu_2' = \mu_2 + \Sigma^2 = \sigma^2 \left( 1 - \frac{1}{n} \right)$$

by (xi), we have

$$\overline{\Sigma}^{_2} = \sigma^{_2} \left( 1 - \frac{1}{n} \right) - \mu_{_2}.$$

Further by (xx)

$$\mu_{3}'\mu_{1}' = \sigma^{2}\mu_{1}'^{2} = \sigma^{4}\left(1 - \frac{1}{n}\right) - \sigma^{2}\mu_{2}.$$

Thus

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$$\begin{split} \mu_4 &= \mu_4' - 4\mu_3' \mu_1' + 6\mu_2' \mu_1'^2 - 3\mu_1'^4 \\ &= \sigma^4 \left\{ 1 - \frac{1}{n^2} - 4\left(1 - \frac{1}{n}\right) + 4\frac{\mu_2}{\sigma^2} + 6\left(1 - \frac{1}{n}\right)\left(1 - \frac{1}{n} - \frac{\mu_2}{\sigma^2}\right) \right. \\ &\qquad \qquad \left. - 3\left(1 - \frac{1}{n}\right)^2 + \frac{6\mu_2}{\sigma^2}\left(1 - \frac{1}{n}\right) - 3\frac{\mu_2^2}{\sigma^4} \right\} \\ &= \sigma^4 \left\{ \frac{5}{4n^2} - \frac{1}{2n}\left(4 - \frac{3}{n}\right)\left(1 - \frac{\sigma_2^2}{\sigma^2/2n}\right) - \frac{3}{4n^2}\left(1 - \frac{\sigma_2^2}{\sigma^2/2n}\right)^2 \right\} \dots \end{split}$$

$$\beta_2 = \frac{1}{\{\sigma_{\Sigma^2}/(\sigma^2/2n)\}^2} \left\{ 5 - 2n\left(4 - \frac{3}{n}\right) \left(1 - \frac{\sigma_{\Sigma^2}}{\sigma^2/2n}\right) - 3\left(1 - \frac{\sigma_{\Sigma^2}}{\sigma^2/2n}\right)^2 \right\} \dots (xxiii).$$

Our results for  $\mu_3$  and  $\mu_4$ , although expressed in other notation, are in accordance with "Student's" (loc. cit. p. 9), so also are our results (xv) and (xvi) although reached by a different method of approximation. We do not agree with his approximate values for  $\mu_3$ ,  $\mu_4$  or  $\beta_1$  and  $\beta_2$ .

The calculations to find  $\overline{\Sigma}/\sigma$ ,  $\sigma_{\Sigma}/(\sigma/\sqrt{2n})$ ,  $\beta_1$  and  $\beta_2$  presented some trouble. In order to be correct to the four figures of decimals in the tabled results, tables of ten-figure logarithms had to be used in the logarithmic part of the work. Formulae (xvii) and (xviii) of the ftn. p. 526 were adopted, using Degen's Tables of the Logarithms of Factorials.  $M_2$  was calculated to nine figures, and even then, as n became large, the determination of the antilogarithms presented considerable difficulty. Further the powers of  $1 - \sigma_{\Sigma}^2/(\sigma^2/2n)$  gave rise to trouble. numerical work was undertaken by Ethel M. Elderton and Beatrice M. Cave, to whom very hearty thanks are due. We think the results may be depended on to the figures tabulated.

It will be seen that by the time n = 50 the mode is as close to the mean as we should expect to find in any random sample of normal material; the average mean  $\Sigma$  is only 1.5°/ $_{\circ}$  from the usually adopted value  $\sigma$ , and the average standard deviation  $\sigma_{\Sigma}$  only 0.3°/, from its customary value  $\sigma/\sqrt{2n}$ . Further  $\beta_1$  and  $\beta_2$  are ·0105 and 3·0003 respectively, or for all practical purposes have reached their normal values. We think it must be concluded that for samples of 50 the usual theory of the probable error of the standard deviation holds satisfactorily, and that to apply it for the case of n = 25 would not lead to any error which would be of importance in the majority of statistical problems.

On the other hand, if a small sample, n < 20 say, of a population be taken, the value of the standard deviation found from it will be usually less than the standard deviation of the true population. If we take the most probable value,  $\tilde{\Sigma}$ , as that which has most likely been observed, then the result should be divided by the number in the column entitled mode  $\tilde{\Sigma}/\sigma$  to obtain the most reasonable value for  $\sigma$ . For example, if  $\Sigma$  be observed, and n=20, then the most reasonable value to give  $\sigma$  is  $\Sigma/9487$ .

The paper by Mr Fisher and the accompanying table more or less complete the work on the distribution of standard-deviations outlined by "Student" in 1908.

Table of Values of the Constants of the Frequency Distribution of the Standard Deviations of Samples drawn at random from a Normal Population.

Size of Sample		Mean	Standard	l Deviation		of Deviat Normality	
n		$\overline{\Sigma}/\sigma$	$\sigma_{\Sigma}/\sigma$	$\sigma_{\Sigma}/(\sigma/\sqrt{2n})$	Skewness	$eta_1$	$eta_2$
4	.7071	·7979	*3367	.9524	2696	·2359	3.1082
4 5	. 7746	*8407	*3052	.9651	.2168	.1646	3.0593
6	·8165	*8686	•2808	.9725	.1857	.1255	3.0370
7	.8452	-8882	.2612	.9774	.1648	.1011	3.0251
8	*8660	.9027	.2452	9808	·1495	.0845	3.0181
9	·8819	.9139	.2318	.9834	.1378	.0725	3.0136
10	.8944	-9227	.2203	.9853	.1285	.0634	3.0106
11	.9045	.9300	.2104	.9868	1209	.0564	3.0085
12	9129	·9359	2017	.9881	.1144	.0507	3.0070
13	·9199	·9410	·1940	•9891	.1088	.0461	3.0059
14	.9258	.9453	·1871	•9900	1041	.0422	3.0049
15	.9309	•9490	·1809	•9907	.0998	.0390	3.0042
16	9354	.9523	.1752	•9914	.0961	.0362	3.0036
17	.9393	9551	.1701	•9919	.0927	.0337	3.0032
18	·9428	.9576	.1654	.9924	.0897	.0316	3.0028
19	·9459	•9599	.1611	.9928	.0869	.0297	3.0025
20	.9487	•9619	1570	.9932	.0844	.0281	3.0022
25	.9592	·9696	.1407	.9948	.0745	.0219	3.0014
30	·9661	.9748	1285	9956	.0674	.0180	3.0009
35	·9710	•9784	.1191	.9963	.0620	0153	3.0007
40	9747	.9811	1114	•9967	.0577	.0132	3.0005
45	9775	*9832	.1051	.9977	.0541	.0117	3.0004
50	•9798	•9849	.0997	.9974	.0512	.0102	3.0003
55	.9816	*9863	.0951	.9977	.0488	.0095	3.0003
60	.9832	9874	.0911	9979	.0467	.0087	3.0002
65	•9845	·9884	.0875	.9980	.0447	.0080	3.0002
70	9856	.9892	.0844	•9982	.0430	.0074	3.0002
75	·9866	•9900	.0815	.9983	.0415	.0069	3.0001
80	9874	•9906	0789	•9984	.0402	.0064	3.0001
85	•9882	·9911	.0766	•9985	*0389	.0060	3.0001
90	·9888	•9916	0744	•9986	.0378	.0057	3.0001
95	9894	.9921	0725	9987	.0367	.0054	3.0001
100	•9899	·9925	.0706	•9987	.0358	.0051	3.0000

# TUBERCULOSIS AND SEGREGATION.

#### By ALICE LEE, D.Sc.

(1) In his book *The Prevention of Tuberculosis* (London: Methuen, no date on the issue we have used) Dr A. Newsholme has examined the influence of segregation on Tuberculosis. This is the topic of Chapter xxxv. In the opening of this chapter, he writes:

The exact measure of institutional segregation of phthisis is the ratio stating how many of the total days of sickness (number of patients and number of days of sickness) are passed in institutions. This ratio and the equivalents for it which have to be used in practice may for convenience be called the *segregation ratio*. The need for equivalents for the ratio as stated above arises from the fact that we are dealing with actual recorded experience, and the material has to be taken from the records as they happen to exist. (p. 266.)

After noting the incompleteness of the records, Dr Newsholme continues:

It becomes necessary therefore to select other figures which vary approximately with the total days of tuberculous sickness and the total days of tuberculous sickness passed in institutions. (p. 266.)

We shall discuss below what "indirect measures of segregation" Dr Newsholme selects, but he gives the following most proper caution with regard to them:

In using these indirect measures of institutional treatment of tuberculosis and of its prevalence it must be remembered that they are indirect and approximate. Thus, for instance, figures for institutional treatment usually give the number of cases and not days of treatment, and while they tell how many people were segregated in institutions do not show the average duration, still less the quality of the treatment. Any of these indirect forms of segregation ratio has therefore to be verified wherever possible by the application to the same community and period of one or more other forms of the ratio, and checked wherever practicable by a special examination of sample constituent communities whose figures are included in the total. (p. 268.)

Dr Newsholme in the course of his chapter gives a number of very high correlations between the phthisis deathrate and the indirect forms of the segregation ratio he has selected, and he interprets these as well as a long series of graphs as demonstrating that institutional segregation has been a most important factor in the diminution of the phthisis deathrate. Now any two variates which are changing continuously with the time—say, the consumption

of bananas per head of the population and the fall in the birthrate—will exhibit high correlation and will show graphically very high association, if plotted to appropriate scales and on a common time basis. Until the time factor has been removed, either by partial correlation or otherwise, it would be most unwise to interpret such cases as providing any causal relationship.

It seemed accordingly worth while to reinvestigate Dr Newsholme's problems with the aid of a rather more adequate statistical apparatus.

(2) We must frankly confess at the outset that we have had great difficulty in following Dr Newsholme's description of the methods he has adopted to measure the amount of segregation. His charts do not seem always in accordance with his tables, and both are occasionally out of agreement with his definitions. As he does not give the raw data on which his correlations are based, but only condensed versions of them in his tables and graphs, it is impossible to test his conclusions without returning to the original sources, which are not always stated, and when we have found them and our results differ, we are unable to say whether the difference is due to failure in his or in our arithmetic, or to divergences between his and our records.

Dr Newsholme uses in all some six measures of the segregation ratio, four intentionally and two apparently by inadvertence.

Let  $P = \text{total population of a given area}, \phi = \text{the total number of annual deaths}$ from phthisis. Then  $\phi/P$  multiplied by 10,000 or 100,000, as the case may be, gives the crude deathrate from phthisis. Let  $D_i$  be the deaths from all causes which occur in institutions and D the total deaths in the same area, then  $100D_i/D$  is Dr Newsholme's first approximation to the segregation ratio\*. On p. 270 he gives two tables which show in (a) England and Wales as a whole, (b) in London, that, while in the course of forty years  $1000\phi/P$  has practically halved,  $100D_i/D$ has practically doubled. The data, Dr Newsholme tells us, show "not only a very close correspondence between the increase of total institutional segregation measured by the ratio in question and the decrease of phthisis, but an even more striking similarity in the ratio at which these changes have occurred" (p. 271). This is illustrated by a graph on p. 271, in which the logarithms of the phthisis deathrate are plotted to time against the logarithms of the indices of institutional deaths to all deaths. We do not know why Dr Newsholme has chosen this method of representation; it certainly, with his choice of scales, makes the two curves roughly parallel, but this does not demonstrate the "similarity in the ratios at which these changes have occurred." For, if the actual values be plotted to the time, the curve of phthisis deathrate is convex and the institutional deathrate concave to the time axis, in other words while the rate of one is increasing,

<sup>\*</sup> The assumption made appears to be that for the period in question  $D_i$  is proportional to the institutional deaths from phthisis,—a very big assumption.

<sup>+</sup> The logarithms of the ratios of institutional deaths to all deaths appear to be either wrongly plotted or wrongly calculated.

the rate of the other is decreasing during the period in question,—always on the supposition that we plot the results as Dr Newsholme has done with reversed directions of increasing scales for the two indices. He states that "the experience is summarised in the high correlation coefficients of '91 for England and Wales (1878—1903) and '90 for London (1866—1904)" (p. 271). The correlations found from his actual tables do not appear to agree with these, being, for example, — '93 for England and Wales with the negative sign as we should anticipate; but as Dr Newsholme does not give the same years for his correlation coefficients as in his tables, he may have worked out his coefficients for individual years. It is impossible to test the matter, as neither the figures nor their source are provided.

If, however, we take his Tables LXII and LXIII, and apply the variate difference method\* to Dr Newsholme's data as they stand in his book, which are all the data available, we find

Correlation of Phthisis Deathrate and Ratio of Deaths in Institutions to Total Deaths.

England and Wales: Third Differences  $-174 \pm 293$ , London: Second Differences  $-094 \pm 252$ .

In other words the data show no significant relationship between this measure of segregation and the phthisis deathrate, when the time-factor is annulled, even with the early differences. It is impossible to press the matter further because the data are far too sparse for difference treatment, but the results, such as they are, are sufficient to indicate that Dr Newsholme's high correlations are solely due to the fact that both variates are continuously changing with the time †.

(3) As a second measure of segregation Dr Newsholme takes  $100\phi_i/\phi$  and  $1000\phi/P$  is then correlated with this,  $\phi_i$  being the deaths from phthisis in institutions. On p. 275 Dr Newsholme gives very meagre data for Brighton, Sheffield and Salford in groups of years, six pairs of values for Sheffield, five for Brighton and four for Salford. It is thus impossible to test these for annulment of the time-factor, and no references are given to the sources of the original data. On p. 276 we read:

Coefficients of correlation summarising this correspondence for long series of single years work out at '67 for Salford from 1884 to 1904 and '80 for Sheffield from 1876 to 1905.

If the arithmetical values be correct, they should certainly have negative signs, but even then they would not demonstrate anything but the increasing use of institutions and the decreasing prevalence of phthisis during the years in question.

<sup>\*</sup> Biometrika, Vol. x. pp. 179, 341.

<sup>†</sup> These values might be modified if we could go to higher differences, but this is impossible on the very limited data which Dr Newsholme provides. On these data all we can state is that no evidence of organic relationship between the variates, such as is asserted by Dr Newsholme to exist, can be demonstrated.

<sup>#</sup> There is no statement as to why Brighton has been omitted.

There is, however, a much graver criticism to be made of Dr Newsholme's method in this measure of segregation. He proposes to correlate

$$100\phi_i/\phi$$
 and  $1000\phi/P$ ,

and interprets the high correlations as a sign of the value of segregation in reducing the phthisis deathrate. We have not his data to test his conclusions by, but we can compare them against certain results for 38 years in (i) England and Wales, (ii) Scotland, and (iii) Ireland. Here they are:

#### Correlation of Phthisis Deathrate and Ratio of Institutional Phthisical to all Phthisical Deaths.

Years	District	Correlation
1866—1903	Scotland	$9815 \pm .0040$
18661903	England and Wales	$9750 \pm .0054$
1866-1903	Ireland	$8720 \pm .0262$
1876—1905	Sheffield	- ·80 ± ·0443
1884-1904	Salford	$-67 \pm .0811$

The reader may imagine in this table a confirmation of Dr Newsholme's results, for the larger material gives higher values of the correlations. On the contrary, these correlations have been obtained by taking as the measure of segregation the ratio

# $100 \times \frac{\textit{Mean} \text{ Institutional deaths per annum from phthis is } 1866-1903}{\text{Annual Total deaths from phthis is}}$

Now it is clear that this index never varies with the increasing percentage of institutional deaths from phthisis. Yet all the correlations are greater than Dr Newsholme's! We have little doubt that he would get higher values than he has done, if he replaced the actual institutional deaths per annum by the constant mean value. In other words the results reached by him are of no significance, for we get higher correlations by putting a single fictitious value for the annual institutional deathrate.

The real source of his result is not the strong influence of segregation on phthisis, but the spurious correlation introduced by using the phthisis deaths,  $\phi$ , in the numerator of one variate,  $1000\phi/P$ , and in the denominator of the other,  $100\phi_i/\phi$ . Thus no scientific results of value can be found from Dr Newsholme's second measure of segregation.

In discussing this second measure of segregation, Dr Newsholme lays great stress on the part played by asylums for the insane in segregating the tuberculous. He notes that the percentage of lunatics treated privately with relatives and others was 184 in 1859 and fell to 5.5 in 1902, thus marking increasing segregation during the period of fall in the phthisis deathrate. He states (p. 274) that: "the deathrate from tuberculosis in borough and county asylums in 1901 was 15.8 per cent. of the inmates, and over ten times as great as in the general population." Now

Dr Newsholme's figure appears to be quoted from the 56th Annual Report of the Commissioners in Lunacy, and in this case it should read 15.8 per 1000 and not per 100, and although Dr Newsholme appears to have made a similar slip in dealing with the deathrate in the general population, he seems to be comparing deaths from all forms of tuberculosis among the insane—some of which have possibly a direct relation to their insanity—with deaths from phthisis alone in the general population. Further he has made no allowance for the very marked difference between the age distributions of the two groups he is comparing. The difference is so great that a phthisis deathrate of 1.46 per 1000 in the general male population is equivalent to one of 2.41 per 1000 among the insane population of males. Even if the corrected deathrate among the insane for phthisis were ten times its magnitude among the sane, we fail to understand what Dr Newsholme means when he asserts that: "the segregation of each tuberculous lunatic has been equivalent to the withdrawal of ten ordinary tuberculous persons" (p. 274). Because tuberculosis among lunatics is ten times as frequent—judging by deaths, and accepting for the purpose of argument Dr Newsholme's figures—why should the isolation of one tuberculous lunatic be equivalent to the withdrawal of ten sane tuberculous persons? That must suppose a tuberculous lunatic capable of spreading ten times the infection of a tuberculous but sane individual. All Dr Newsholme could say would be that from the standpoint of segregation it is ten times more desirable to segregate any lunatic, than any sane person, for the former is ten times as likely to die of tuberculosis. Dr Newsholme brings no evidence to show that the individual tuberculous lunatic is ten times as dangerous as the individual tuberculous sane person. As a matter of fact we still need very careful investigation of the relation of lunacy to tuberculosis, not only having regard to some forms of tuberculosis as possible sources of feeble-mindedness, if not of insanity, but also having regard to whether the old idea of asylum segregation as a possible cause of the spread of tuberculosis among lunatics is wholly erroneous, and we might further examine whether the new idea that the majority of tuberculous lunatics were tuberculous on admission is in its turn wholly sound\*. In the present state of our knowledge we think the assertion that the increased segregation of lunatics has substantial relation to the decrease in the phthisis deathrate is quite unproven.

(4) Dr Newsholme's third approximation to the segregation ratio is the index  $100p_i/p_\tau$  where  $p_i$  is the number of paupers in institutions and  $p_\tau$  is the total number of paupers, indoor and outdoor. Unfortunately Dr Newsholme's usage does not agree with his definition. The index he appears to use is generally  $100p_\tau/p_i$ , and the values of this are given in the last column of Table LXV (p. 277) and Table LXVII (p. 279). In Table LXVI (on p. 277), however, the 100 factor is dropped and  $p_i/p_\tau$  again used in the heading to the central column,

<sup>\*</sup> Many lunatics enter and re-enter asylums, it does not follow because they died of tuberculosis and were tuberculous on last admission that their tuberculosis was there on first admission.

although the figures in that column appear to refer to  $100p_{\tau}/p_i$ . Below this table occur the words:

This experience for the entire series of individual years is expressed by a coefficient of correlation of -94 between segregation measured by the fraction of pauper population treated in institutions and the phthisis deathrate. (p. 277.)

The correlation to support Dr Newsholme's views should be negative if

#### $100p_i/p_r$

has been used, and positive if  $100p_{\tau}/p_i$  has been used. But as many of his other correlations are given with the wrong sign, it is difficult to discover what measure of segregation he actually has used. To add to the confusion the index actually plotted is  $\log p_{\tau}/p_i$ , and not  $100p_i/p_{\tau}$ , which is what Dr Newsholme defines as his index. We have accordingly in our analysis of the figures, to be given later, used both indices  $100p_i/p_{\tau}$  and  $100p_{\tau}/p_i$ .

It is very difficult to appreciate how the ratio  $100p_i/p_r$  can effectively measure the segregation ratio—it is indeed impossible to agree with Dr Newsholme's view that any of his indices "measure with approximate accuracy the ratio which states how many of total days of tuberculous sickness are passed in institutions."

The policy of compelling as many paupers as possible to go into the workhouse was directly adopted with a view to diminishing the total pauperism as well as abuses connected with outdoor relief, and that policy is the source of increase in the index  $100p_i/p_\tau$ . Had Dr Newsholme examined his own Tables LXV, LXVII and LXIX carefully, he would have seen that the percentage of indoor paupers on the general population has remained almost constant for the period in question, while the total paupers per cent, of the general population in England with Wales and in Scotland have decreased. If the same relative number of paupers are segregated now as formerly, how can this segregation have diminished the chances of infection in the community? We can hardly assume that all paupers are tuberculous, or markedly so relatively to other men, so that the reduction of the number of outside paupers by indoor segregation is equivalent practically to a reduction pro tanto (note the extraordinarily high correlations!) of the number of tuberculous in the community. If so, then the reduction of the tuberculous deathrate would be due not to the segregation, but to the large decrease in the total pauperism relative to the population of this country. The correlation, as we shall demonstrate, is not between the segregation of paupers and the phthisis deathrate, but between the diminution of total pauperism and the phthisis deathrate. We shall investigate how far this relationship between total pauperism and the phthisis deathrate is "organic," i.e. continues after the annulment of the time-factor, or is purely due to the fact that both pauperism and phthisis have diminished during the forty-year period under consideration.

It was this third definition of a segregation ratio in conjunction with the fourth segregation ratio to be considered later that led us to realise that the whole

problem must be dealt with afresh, and the modern methods of partial correlation and variate difference correlation applied to its various aspects. We have taken the period used by Dr Newsholme, 1866–1903 inclusive, and have used the figures for each individual year thus obtaining 38 entries, which are few indeed, but the best we can probably do with data of this kind, and therefore directly comparable with Dr Newsholme's results, for he seems to have used individual years for his correlations although he does not always say so (cf. pp. 271 and 280), and notwithstanding that his tables are all given for five-year periods.

The population numbers for England and Wales (Table A) were taken from the Registrar-General's Annual Report for 1909, and the phthisis deaths from the Reports for 1866–1903; the average of each five years' period agrees with Dr Newsholme's values for phthisis, but the values for indoor and for total paupers do not quite agree with his. Dr Newsholme was therefore written to and asked whence he obtained his numbers. He was kind enough to reply, but said that he was unable to refer at the moment to the original tables, but that undoubtedly the data were the statistics given in the Annual Reports of the Registrars-General for England, Scotland and Ireland. We then examined the Local Government Board returns and found that Dr Newsholme apparently had used the pauper returns for the January quarter of each year. We kept therefore to the Registrar-General's Report, as the numbers there given are based on the Local Government Board's returns for the whole year, which are a fairer measure of pauperism than those for the January quarter alone.

For Scotland, our numbers (Table A) agree with Dr Newsholme's for both phthisis and indoor paupers, except when we take the first five-year period (1866–70), where they differ slightly. In the case of total paupers for the periods 1866–70, 1881–85, and 1896–1900 our figures do not agree\*. We cannot find any reason for these divergences except a slip in his or our arithmetic, or the possibility that a wrong number of *outside* paupers has been taken by one or other of us. We do not think the differences in the values are such as to invalidate a comparison of results.

In Ireland the only serious discrepancy in our values is in the total number of paupers for the period 1876-80.

These discrepancies, however, emphasise the very necessary rules for statistical treatment: (i) that the ultimate raw data should be published with every inquiry, and (ii) it should be stated exactly where they are taken from, and how they have been treated.

Table A gives our raw data, Table B our deathrates and indices based thereon. We have correlated the phthisis deathrate taken as  $10^5 \phi/P$  with  $100p_i/p_\tau$  and

<sup>\*</sup> We are unable to compare his and our data for individual years, because Dr Newsholme has only published his data for five-year periods.

 $100p_{\tau}/p_i$ . Taking first England and Wales, and calling these three indices respectively  $I_{\phi}$ ,  $I_i$  and  $I_{\tau}$ , we find:

Correlation of 
$$I_{\phi}$$
 and  $I_i = -.9664 \pm .0072$ ,  
 $I_{\phi}$  and  $I_{\tau} = +.9298 + .0148$ .

Dr Newsholme gives – '94 as the coefficient of correlation "between segregation measured by the fraction of pauper population treated in institutions and the phthisis deathrate" (p. 277). Having regard to his confusion of  $I_i$  and  $I_\tau$  and his frequent interchange of the signs of correlation coefficients, we can only say our results confirm his high numerical value, but not his actual figure.

But does this actual figure mean that there is any real relationship between segregation and the phthisis deathrate? To test this, we replaced the index  $I_i$  by  $I_i$ , where

$$I_i = 100 \frac{Mean \text{ number of indoor paupers per } 10^5 \text{ for the population, } 1866-1903}{10^5 \times p_\tau/P}$$

$$= 100 \left(\frac{\overline{p}_i}{P}\right) / \left(\frac{p_\tau}{P}\right).$$

In this index the relative number of indoor paupers is assumed to remain absolutely constant. We found:

Correlation for England and Wales of  $I_{\phi}$  and  $I_i = -.9459 \pm .0115$ ,

that is to say we get substantially the same value, a value higher than Dr Newsholme's, by putting the number of indoor paupers relative to the general population constant throughout the period. It is very difficult, in the face of such a result, to suppose that segregation of paupers has anything whatever to do with the diminution of the phthisis deathrate. It is clearly due to a negative correlation of a high magnitude between  $\frac{1}{p_r/P}$  and  $\phi/P$ , or to a positive

correlation between  $\frac{p_{\tau}}{P}$  and  $\frac{\phi}{P}$ , i.e. to a correlation between a high total pauper rate and a high phthisis deathrate. Dr Newsholme's result merely reduces to the statement that total pauperism in England and Wales has diminished contemporaneously with phthisis. If the result has nothing to do with segregation, can we assert that the reduction of phthisis is causally related to the reduction in total pauperism?

Overlooking for a moment a new objection to be raised later, let us apply the variate difference method to the correlation of  $\phi/P$  with  $100p_i/p_\tau$  and  $100p_\tau/p_i$  in the cases of England with Wales, of Scotland, and of Ireland; also to the correlation of  $\phi/P$  with the index  $100 (\overline{p_i/P})/(p_\tau/P)$  in the case of England with Wales. The following are the results:

TABLE I.

	England with Wales		Scot	tland	Ireland		
Correlation of with	$10^5\phi/P \ I_{ar{i}}$	$I0^5\phi/P \ I_i$	$\frac{10^5\phi/P}{I_\tau}$	$10^5\phi/P$ $I_i$	$10^5\phi/P \ I_{ au}$	$10^5 \phi/P$ $I_i$	$10^5\phi/P \ I_ au$
$\begin{array}{c} \text{Crude Indices} \\ \Delta_1 \\ \Delta_2 \\ \Delta_3 \\ \Delta_4 \\ \Delta_5 \\ \Delta_6 \\ \Delta_7 \\ \Delta_8 \end{array}$	$+ .090 \pm .134$ $201 \pm .149$ $335 \pm .153$ $407 \pm .155$ $475 \pm .153$ $538 \pm .149$ $584 \pm .145$	- ·258 ± ·126 - ·461 ± ·123 - ·508 ± ·127 - ·518 ± ·136 - ·528 ± ·143 - ·543 ± ·147	+ ·547 ± ·130 + ·529 ± ·142 + ·583 ± ·151 + ·539 ± ·156	$ \begin{array}{c} - \cdot 265 \pm \cdot 126 \\ - \cdot 240 \pm \cdot 147 \\ - \cdot 205 \pm \cdot 164 \\ - \cdot 186 \pm \cdot 179 \\ - \cdot 182 \pm \cdot 191 \end{array} $	+ '920 ± '017 + '250 ± '127 + '182 ± '151 + '086 ± '170 + '024 ± '185 - '003 ± '198	- · ·280 ± ·125 - · ·264 ± ·145 - · ·226 ± ·163 - · ·182 ± ·179	+ ·235 ± ·128 + ·180 ± ·151 + ·162 ± ·167 + ·133 ± ·182 + ·108 ± ·195

It will be seen from this table that whether we use the index  $I_i$  or its inverse  $I_{\tau}$ , we get practically the same results—naturally with changed sign. But the results themselves are of extraordinary interest. For both Scotland and Ireland, when we proceed to annul the time-factor by correlating successive differences, we find that the high correlations interpreted by Dr Newsholme as marking a relation between pauper segregation and phthisis deathrate entirely disappear or become less than their probable errors. There is thus no organic relation between these variates as measured by the above indices. In the case of England and Wales, however, while there is a reduction on annulment of the time-factor to roughly two-thirds of the high value noted by Dr Newsholme, this value does not tend to disappear with increasing differences. Thus in England with Wales, as apart from the remainder of Great Britain, there would at first sight appear to be an organic relation between segregation of paupers and the phthisis deathrate. But our first column under the England with Wales section shows that if we fix the percentage in the general population of these indoor paupers and then annul the time-factor, we reach a slightly higher value of this apparent organic relation. It has therefore nothing to do with segregation. Thus Dr Newsholme's interpretation of his original high correlations appears in every case fallacious.

There are two methods of testing this result, i.e. the absence of organic relationship between indoor pauperism and phthisis. Suppose we correlate the crude numbers of phthisis deaths per annum and of indoor paupers per annum, the resulting coefficient will have very small logical value because both these variates are continuously changing with the time\*. But now suppose we annul

<sup>\*</sup> It is noteworthy that the England with Wales and the Scotland correlation coefficients for these crude variates are high and negative, but for Ireland the coefficient is moderate and positive. Thus the factors at work must be totally different in the two Islands. Since indoor paupers relative to the population have remained singularly constant the increase of phthisis deaths must have been much slower than the population increase in Great Britain, but somewhat faster in Ireland.

the time-factor by correlating the differences of these variates, then we shall free ourselves from the influence of the time-variate, and in doing this we shall also free ourselves practically from the influence of change of population, which is a time change.

The following table resulted from this investigation.

TABLE II.

Correlation of Crude Phthisis Deaths  $(\phi)$  and Indoor Paupers  $(p_i)$ .

Variates	England with Wales	Scotland	Ireland
$egin{array}{c} \operatorname{Crude} & \Delta_1 & \ \Delta_2 & \ \Delta_3 & \ \Delta_4 & \ \Delta_5 & \ \end{array}$	$\begin{array}{c}934 \pm .014 \\376 \pm .116 \\302 \pm .141 \\213 \pm .164 \\100 \pm .183 \\016 \pm .198 \end{array}$	$\begin{array}{l}718 \pm .053 \\206 \pm .130 \\219 \pm .148 \\180 \pm .166 \\157 \pm .181 \\158 \pm .193 \end{array}$	+ '457 ± '086 - '092 ± '134 - '103 ± '154 - 143 ± '168 - '147 ± '181 - '140 ± '194

It will be seen that for all three countries, whether we start with the positive correlation of the Irish or the negative correlation of the English and Scottish returns, there is no remaining significant correlation after annulment of the time-factor between indoor pauperism and phthisis.

A second method of verifying our conclusions is to find the partial correlation between indoor pauperism and phthisis deaths for a constant value of the total population and a constant value of total pauperism. We thus ask the question whether with a constant population and a constant amount of total pauperism, an increase of indoor pauperism would organically affect the number of deaths from phthisis. By making the population and the total pauperism constant we are largely producing an annulment of the time-factor and ascertaining whether a change in the number of indoor paupers due to causes other than temporal influences the number of deaths from phthisis.

The system of correlation coefficients given in Table III, p. 540, was determined:

Here the values of  $p_{P_{\tau}}r_{P_{\tau}^{,0}}$  for England with Wales and for Scotland confirm the conclusions we have reached by other methods, i.e. there is no significant relationship at all between phthisis and *indoor* pauperism. The value for Ireland is, perhaps, significant, but having regard to its smallness  $(-3 \pm 1)$  and the size of its probable error, no one can lay real stress on it, in opposition to the results of the other two countries. In general the coefficients for the Irish data appear very anomalous, and certainly divergent from those for Great Britain.

Thus our investigation of the relation between indoor pauperism and phthisis appears to be entirely opposed to Dr Newsholme's conclusions. We find the segregation of paupers to have no substantial influence on deaths from phthisis. The one outstanding point at present, the relation between  $p_{\tau}/P$  and  $\phi/P$  after

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annulment of the time-factor (see our p. 538), has no bearing on the segregation problem of Dr Newsholme.

#### TABLE III.

Total and Partial Correlation Coefficients of Crude Numbers of Indoor and Total Paupers  $(p_i \text{ and } p_\tau)$ , Total Population (P), and Phthisis Deaths  $(\phi)$ .

	Coefficients	England with Wales	Scotland	Ireland
Total Coefficients	$r_{p_i \phi}$ $r_{p_i P}$ $r_{\phi P}$ $r_{\phi P}$ $r_{p_i p_{\tau}}$ $r_{\phi p_{\tau}}$ $r_{\phi p_{\tau}}$ $r_{p_{\tau} P}$	$-934 \pm 014$ $+955 \pm 010$ $-950 \pm 011$ $-544 \pm 077$ $+577 \pm 073$ $-674 \pm 060$	$-718 \pm .053$ $+.831 \pm .034$ $896 \pm .022$ $528 \pm .079$ $+.780 \pm .043$ $805 \pm .038$	$+ \cdot 457 \pm \cdot 087$ $+ \cdot 763 \pm \cdot 046$ $+ \cdot 479 \pm \cdot 084$ $- \cdot 251 \pm \cdot 103$ $+ \cdot 070 \pm \cdot 109$ $- \cdot 684 \pm \cdot 058$
Partial Coefficients	$P^{T}p_{i}\phi$ $p_{\tau}^{T}P_{i}\phi$ $Pp_{\tau}^{T}p_{i}\phi$	- ·287 ± ·100 - ·905 ± ·020 - ·189 ± ·106	+ ·111 ± ·108 - ·575 ± ·073 - ·017 ± ·109	+ ·162 ± ·107 + ·492 ± ·083 - ·305 ± ·099

To approach nearer to the meaning of the relation between total pauperism and phthisis we determined the correlation between  $p_{\tau}$  and  $\phi$  for constant P, and found

$$_{P}r_{p_{\tau}\phi} = -.277 \pm .101,$$

which is barely significant having regard to its probable error.

Now after elimination of the time-factor, we found for the correlation of  $\phi/P$  and  $I_i$  at the eighth difference  $-.614 \pm .143$ , but this is the same as the correlation of  $\frac{1}{p_\tau/P}$  and  $\phi/P$ . Hence the correlation of  $p_\tau/P$  and  $\phi/P$  must be very significant, positive and of the order 6. Now if  $p_\tau$  and  $\phi$  after the removal of the time-factor were practically independent of each other, there would be a high positive correlation between  $p_\tau/P$  and  $\phi/P$ , due to the fact that P when it takes—after annulment of the time-factor—any random deviation appears in both variates' denominators. In other words, we are inclined to believe that the high negative correlation between  $\phi/P$  and  $I_i$  is solely due to spurious correlation arising from the nature of the indices used.

To throw still more light on the matter we have investigated the correlation between the total number of paupers and the total number of deaths from phthisis when the time-factor approaches annulment. It will be seen from the table below that for both Scotland and Ireland there is finally no relationship at all

between phthisis deaths and total pauperism. On the other hand, England with Wales is tending to a value at least approaching to the crude correlation. We have therefore this noteworthy result: England with Wales starts with a considerable value and concludes with an equally great value, Scotland starts with a high value and ends with a zero value, Ireland starts with an insignificant value

TABLE IV. Relation between Total Pauperism  $(p_{\tau})$  and Deaths from Phthisis  $(\phi)$ .

	England with Wales	Scotland	Ireland
$\begin{array}{c} \textbf{Crude values} \\ \Delta_1 \\ \Delta_2 \\ \Delta_3 \\ \Delta_4 \\ \Delta_5 \end{array}$	$\begin{array}{c} + .577 \pm .073 \\095 \pm .134 \\ + .174 \pm .151 \\ + .286 \pm .158 \\ + .347 \pm .163 \\ + .413 \pm .164 \end{array}$	$\begin{array}{l} + .780 \pm .043 \\ + .025 \pm .135 \\ + .025 \pm .156 \\ + .012 \pm .172 \\ + .033 \pm .185 \\ + .027 \pm .198 \end{array}$	$\begin{array}{c} + .070 \pm .109 \\ + .164 \pm .132 \\ + .144 \pm .152 \\ + .131 \pm .169 \\ + .110 \pm .183 \\ + .090 \pm .196 \end{array}$

and ends with an insignificant value. If pauperism were causative of phthisis, it is hard to believe that this would not manifest itself in the Scottish and Irish returns; these negative any such hypothesis. It would appear that there are essential differences in the treatment of pauperism in the three countries. I suggest, but I cannot demonstrate the view, that phthisis itself leads to pauperism in England, i.e. that the relatives of the phthisical breadwinner more often are allowed to become paupers in England than in the sister countries. In other words, that the only organic relationship between pauperism and phthisis we have been able to discover may be due to a relatively harsh treatment in England of the dependents of the phthisical.

To show how effectively the variate difference correlation method removes time influence, we may note that we correlated total population (P) with total pauperism  $(p_{\tau})$  and total phthisis deaths  $(\phi)$  with total population by this method, with a view to ascertaining whether the relation between  $p_{\tau}$  and  $\phi$  would be modified, if we determined it for constant population.

The following results were reached:

TABLE IV<sup>bis</sup>. England with Wales.

	Total Population and Total Pauperism $(P \text{ and } p_{\tau})$	Total Population and Phthisis Deaths $(P \text{ and } \phi)$
$\begin{array}{c} \text{Crude values} \\ \Delta_1 \\ \Delta_2 \\ \Delta_3 \\ 4 \end{array}$	- ·674 ± ·060 + ·457 ± ·107 - ·016 ± ·156 - ·022 ± ·171 - ·031 ± ·185	950 ± .011 039 ± .135 205 ± .149 089 ± .170 + .002 ± .185

Thus we see that apart from the time-factor there is no relation whatever between either pauperism or phthisis and population. In the relation between total pauperism and phthisis deaths, no further correction for population is needful than that obtained by the annulment of the time-factor as in Table IV. Table IV bis shows us that neither pauperism nor phthisis is organically related to population, although we might well have anticipated that greater density of population would influence pauperism and provide greater chances of infection, and so of deaths, in the case of phthisis.

(5) We now come to Dr Newsholme's fourth and last measure of segregation. It is "the ratio in which the number of paupers treated in workhouses and workhouse infirmaries stand to the total number of deaths in the community" (p. 276). In our notation this is  $p_i/\phi$ , or as an index  $100p_i/\phi$ . But in the figures actually given in Table LXV (p. 277), and headed Segregation Ratio, Dr Newsholme appears to be using  $100\phi/p_i$ . The same remark applies to Tables LXVIII and LXIX (pp. 280—281). Thus it is difficult to be certain of what Dr Newsholme intends to be taken as his fourth measure of segregation. In our discussion below we have used both  $100\phi/p_i$  and  $100p_i/\phi$  to provide for both contingencies and to check our results.

Unfortunately Dr Newsholme makes little attempt to justify either his third or fourth ratio as an approximate measure of segregation. It will be remembered that he has defined the true method of measuring segregation to consist in forming the ratio "stating how many of the total days of sickness (number of patients and number of days of sickness) are passed in institutions" (p. 267). In this fourth index of segregation he replaces phthisical patients in institutions by indoor paupers, and total of phthisical patients by total deaths from phthisis, dropping any question of the number of days of sickness. At the very least this seems to involve two assumptions, (a) either that all indoor paupers are phthisical or that for the period in question the proportion of indoor paupers who are phthisical has remained constant, (b) that for the period in question the number of deaths from phthisis has remained a constant fraction of the total number of cases of phthisis. It is difficult to see how, without such assumptions, such figures can "measure with approximate accuracy the ratio which states how many of the total days of tuberculous sickness are passed in institutions" (p. 267).

Yet in another paragraph Dr Newsholme quotes with apparent approval the statement of Mr Fleming, who speaks of the "great change in the character of workhouse inmates during recent years....The able-bodied inmates are gone and the sick inmates have come" (p. 273). Such a statement is absolutely inconsistent with the assumption (a) above.

To justify (b) we must assert that for the last fifty years of the nineteenth century there has been no change in efficiency of treatment in the case of tuberculosis, for without this we cannot assume that deaths from phthisis are even an approximate measure of the number of cases (p. 267). The fact that the reduction

in the phthisis deathrate has been substantially different for the different age groups, and is especially marked in the case of children, seems to indicate that recovery, at least from puerile phthisis, is more frequent now than formerly. However, not to spend more time on these assumptions—which, it appears to us that Dr Newsholme has by no means justified—let us examine whither this fourth method of approximately measuring segregation leads us. Table V gives the necessary coefficients.

TABLE V. Correlation and Difference Correlations of  $10^5\phi/P$  and  $100p_i/\phi$  or  $100\phi/p_i$ .

Variate $10^5\phi/P$ with	England with Wales		Scotland		Ireland	
	$100p_i/\phi$	$100\phi/p_i$	$100p_i/\phi$	$100\phi/p_i$	$100p_i/\phi$	$100\phi/p_i$
$ \begin{array}{c} \text{Crude} \\ \Delta_1 \\ \Delta_2 \\ \Delta_3 \\ \Delta_4 \\ \Delta_5 \\ \Delta_6 \\ \Delta_7 \end{array} $	- ·868 ± ·033 - ·879 ± ·035 - ·895 ± ·034 - ·895 ± ·037 - ·898 ± ·038 - ·907 ± ·037	+ '976 ± '005 + '848 ± '038 + '875 ± '037 + '874 ± '041 + '860 ± '048 + '847 ± '056 + '850 ± '058 + '835 ± '067	- ·755 ± ·058 - ·824 ± ·050 - ·809 ± ·059 - ·811 ± ·064 - ·786 ± ·076 - ·788 ± ·079	+ '944 ± '012 + '772 ± '055 + '834 ± '047 + '824 ± '055 + '805 ± '065 + '788 ± '075 + '794 ± '077 + '791 ± '082		+ '666 ± '061 + '707 ± '068 + '755 ± '067 + '791 ± '064 + '805 ± '065 + '831 ± '061 + '848 ± '059 + '857 ± '056*

Now this table at any rate demonstrates a very high correlation between  $\phi/P$  and  $p_i/\phi$ , while the previous table for Dr Newsholme's third approximate segregation ratio led in the case of England with Wales to the value -587, and in the case of Scotland and Ireland to negligibly small values! Dr Newsholme himself writes: "Any of these indirect forms of segregation ratio has therefore to be verified wherever possible by the application to the same community and period of one or more other forms of the ratio, and checked where practicable by a special examination of sample constituent communities whose figures are included in the total. This has been done so far as the information obtainable allowed. It will be seen that the results obtained by applying different ratios to the experience of the same country and period are usually, though not invariably, in good agreement" (p. 268).

What is quite clear from the above results is that, while in the case of Dr Newsholme's two chief measures of segregation, there is very sensible difference in the case of England with Wales, there is an absolute discordance in the cases of both Scotland and Ireland. Accordingly on the basis of his own axiom, that we must check our results by application of one or more other forms of the ratio,

<sup>\*</sup> This correlation continues to rise until it reaches 929 with the thirteenth difference, but with such high differences the "population" is so reduced that the method ceases really to be reliable.

we are bound to reject these ratios as even approximate measures of segregation\*.

But it would not be satisfactory to leave the matter here and not provide some explanation of why this fourth segregation ratio, both before and after the annulment of the time-factor, leads to such high correlations. Luckily the matter is capable of a perfectly straightforward and obvious explanation, which would have been anticipated had Dr Newsholme had in mind the danger of "spurious correlation."

What he is correlating are essentially  $\phi/P$  and  $p_i/\phi$ . The latter may be written  $(p_i/P)/(\phi/P)$ . Now  $p_i/P$  is practically constant during the period in question. Hence Dr Newsholme is correlating  $\phi/P$  with  $1/(\phi/P)$ , or a variate with its reciprocal. In other words we may anticipate something very closely approaching perfect correlation. The deviation from such correlation arises from the fact that  $p_i/P$  is not absolutely steady, although its variations are very probably nearly random. The assertion therefore that this fourth measure of segregation assists in demonstrating the close relation between the fall in the phthisis death-rate and institutional segregation is based on a fallacy which entirely overlooks "spurious correlation."

It will be seen therefore that not one of Dr Newsholme's methods of reaching an approximate measure of the segregation is satisfactory, and they lead to contradictory and inconclusive results. Whether there is any really substantial relation between the prevalence of phthisis and institutional segregation we do not yet know. All we can say is that Dr Newsholme has entirely failed to demonstrate it, if it actually exists.

(6) Before concluding this paper it may be of interest to judge how far it justifies the application of the method of variate difference correlation to such problems as are here dealt with.

In the first place, the correlations of successive differences should approach steady values. This is generally—as the reader can judge by examining Tables I, II, IV and V—but not invariably, the case. The test cannot, however, be completed, as the method ought not to be pressed to such high differences that the order of the difference is a large percentage of the original "population."

We doubt whether it is advisable to carry differences beyond the 8th in a population of 38. 20 °/° to 25 °/° reduction in the population is as much surely as it is safe to allow where the original population is so small in number. It is true that a population of 38 itself is capable of exciting the derision of trained

<sup>\*</sup> Under the circumstances it is, perhaps, unnecessary to draw attention to Dr Newsholme's statement that "the specific result of pauper segregation must have been lower in Ireland than in England or Scotland" (p. 282). Free of the time-factor the correlations of phthisis deathrate and Dr Newsholme's fourth segregation ratio are higher in Ireland than in England or Scotland. This criticism as well as Dr Newsholme's original remark are of no importance, because the fourth segregation ratio correlation is entirely spurious.

statisticians, and ought never to be used where hard work can produce larger numbers. But in annual returns, as has been indicated by others, a period of 30 to 50 years is often the maximum attainable, and we must take what we can get. In the present case the probable errors of the difference correlations—based on the Andersonian formulae for steady conditions—show us that we can form fairly legitimate conclusions from the results reached.

A second test that we have applied is the approach to the theoretical values in the function  $\sigma^2_{\delta_m x}/\sigma^2_{\delta_{m-1} x}$  where  $\delta_m x$  is the *m*th difference of the variate x.

The following table shows that there is a reasonable approach to these theoretical values in the calculated standard deviations of the differences, and suffices to justify the application of the variate difference method within the limits of practical statistics. We have continued the differences beyond the values used in some of the correlation results to indicate the sort of irregularities which may be expected to occur when using high differences in small populations. Terminal irregularities then begin to affect the uniform rise of  $\sigma^2_{\delta_m x}/\sigma^2_{\delta_{m-1} x}$ .

TABLE VI. Values of  $\sigma^2 \delta_{mx} / \sigma^2 \delta_{m-1} x$  and their approach to  $4 - \frac{2}{m}$ .

Phithists and Death-rate   Phithists and Death				_												
Third Sagregation Ratio   Fourth Sagregation Ratio   Fourth Sagregation Ratio   Fourth Sagregation Ratio   Third Sagregation   Third Sagregation Ratio   Third Sagregation   Third Sagregation Ratio	1 Ratio $ \phi p_i$	Ireland	820.	2.355	2.625	2.840	2.922	3.132	3.272	3.335	3.498	3.625	3.726	3.740	3.668	3.604
Third Sagregation Ratio   Fourth Sagregation Ratio   Fourth Sagregation Ratio   Fourth Sagregation Ratio   Third Sagregation   Third Sagregation Ratio   Third Sagregation   Third Sagregation Ratio	Segregation procal: 100	Scotland	158	1 .689	2.506	3.090	3.398	3.654	3.688	ı		1	I	١	1	-
Theoretical England Scotland Ireland Ratio   Third Segregation Ratio   Third Ratio	Fourth Recij	England and Wales	940-	1.934	2.878	3.081	3.222	3.411	3.595		1			ı		1
Theoretical Series and Death-rate   Third Segregation Ratio   Fourth Segregation Ratio   InOppigate   Inoppi	Ratio $p_{\tau}/p_i$	Ireland	-072	2.559	3.247	3.471	3.597	3.666	3.688	1	1		1	1		1
Theoretical Series and Death-rate   Third Segregation Ratio   Fourth Segregation Ratio   InOppigate   Inoppi	Segregation procal: 100	Scotland	.038	1.412	2.715	3.329	3.418	1	1		1	1	1	I	1	İ,
Third Segregation   Puthisis and Death-rate   Third Segregation   Ratio   Fourth Segregation   Series   Scotland   Reland   Reland   Ratio   Rotland   Reland   Ratio   Rotland	Third Recij	England and Wales	910-	1.193	2.493	2.864	3.215	3.584	3.780	3.843	3.865	3.869	3.893	3.907	3.970	3.827
Theoretical Series and Death-rate Third Segregation Ratio Integrated Scotland Path-rate Integrated Scotland Path-rate Integrated Scotland Path-rate Integrated Scotland Path Integrated Scotland Path Integrated Path Integra	n Ratio	Ireland	289.	2.220	3.054	3.283	3.392	3.469	1		l	1	İ	ı	I	1
Theoretical Series and Death-rate Third Segregation Ratio Integrated Scotland Path-rate Integrated Scotland Path-rate Integrated Scotland Path-rate Integrated Scotland Path Integrated Scotland Path Integrated Path Integra	Segregation $100p_i/\phi$	Scotland	.127	1.812	2.805	3.306	3.558	3.698	3.791				1		1	1
Theoretical Series and Death-rate Third Segregation I Series and Death-rate I Third Segregation I Series and Males Scotland Wales Scotland Wales 3:333 2:928 2:806 3:308 2:791 3:111 3:500 3:135 3:202 3:422 3:180 3:621 3:600 3:574 3:575 3:595 3:759 3:750 3:574 3:575 3:595 3:759 3:750 3:840 3:754 3:754 3:881 3:747 3:930 3:883 3:8877 3:846 3:848 3:747 3:959 3:659 3:933 3:846 3:848 3:857 3:659 3:959	Fourth	England and Wales	.046	1.630	2.700	3.142	3.331	3.441	3.588		1	1	1	Statement	1	1
Theoretical Series and Death-rate I0 $^5\phi/P$ England and Wales Social Ireland Wales 3:333 2:928 2:806 3:308 2 3:500 3:547 3:450 3:502 3:550 3:574 3:575 3:595 3 3:750 3:754 3:575 3:595 3 3:778 3:840	Ratio	Ireland	980-	5.006	3.071	3.307	3.456	3.560	1	1			I	1	1	1
Theoretical Series and Death-rate I0 $^5\phi/P$ England and Wales Social Ireland Wales 3:333 2:928 2:806 3:308 2 3:500 3:547 3:450 3:502 3:550 3:574 3:575 3:595 3 3:750 3:754 3:575 3:595 3 3:778 3:840	Segregation $100p_i/p_ au$	Scotland	030	1.781	3.111	3.621	3.743	1	1			1	1	١	1	ŀ
Theoretical Series Brids and Death 10% $\rho/P$ Theoretical Series and $\rho/P$ Series Brids Avales Scotland Wales 3.333 2.928 2.806 3.500 3.135 3.202 3.600 3.547 3.450 3.574 3.575 3.714 3.729 3.630 3.864 — 3.800 3.864 — 3.818 3.818 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846 3.843 — 3.846	Third	England and Wales	610-	1.605	2.791	3.180	3.431	3.606	3.697	3.729	3.770	3.820	3.892	3.932	3.930	3.903
Theoretical Series En. M. Series S. 3.333 2.2000 2.3000 2.3000 3.3000 3.5000 3.5000 3.7144 3.3000 3.7750 3.7750 3.818 3.833 3.83446 3.857	th-rate	Ireland	.478	5.999	3.308	3.422	3.502	3.532	3.564	3.595	3.685	3.764	3.823	3.818	3.747	3.659
Theoretical Series En. M. Series S. 3.333 2.2000 2.3000 2.3000 3.3000 3.5000 3.5000 3.7144 3.3000 3.7750 3.7750 3.818 3.833 3.83446 3.857	is and Dea $10^5\phi/P$	Scotland	.056	2.225	2.806	3.202	3.450	3.575	3.630	1		1		1	1	1
	Phthis	England and Wales	.027	2.317	2.928	3.135	3.547	3.574	3-729	3.802	3.840	3.864	3.881	3.877	3.843	3.779
		Series Series	2.000	3.000	3.333	3.500	3.600	3.667	3.714	3.750	3.778	3.800	3.818	3.833	3.846	3.857
		8	I	€5	62	7	2	9	٧.	00	6	10	11	12	13	14

																										_										
Number of Total Paupers	69019	67950	71195	70093	70183	70303	73107	77602	76050	75405	78053	84202	91284	111624	114568	109804	1111106	106210	105640	124205	112049	109413	106336	105090	104272	99737	99519	99247	96386	97545	110798	101040	99925	99956	101053	100490
Number of Indoor Paupers	50510	53147	54484	52118	49115	46094	46053	47391	45809	43936	44888	48406	52063	54610	53038	51262	50385	48241	47009	46749	46442	45638	44046	43009	41744	41836	42263	41719	41990	12849	44186	43627	41882	42386	43132	43523
Population	5599949	5486509	5465914	5449094	5418512	5398179	5372890	5327938	5978699	5277544	5286380	5282246	5265625	5202648	5145770	5101018	5023811	4974561	4938588	4905895	4857119	4801312	4757385	4717959	4680376	4607469	4589260	4559936	4542061	4529917	4518478	4502401	4468501	1415630	4432274	4413658
Number of Deaths from Phthisis	10119	10383	9440	8888	6866	10427	10430	10341	10340	10092	10433	10406	10619	11124	10027	10258	10775	10583	10709	10694	10329	9812	9951	10176	10038	0 <del>1</del> 001	9836	9768	9051	9748	9678	9480	10076	9549	9400	9559
Number of Total Paupers	126042	128361	130446	130003	126239	122909	116356	109634	98868	95682	93380	91795	95138	95089	93958	90624	88216	82608	86362	88070	8698	86394	84766	82454	80454	81009	82320	84317	86063	87221	86941	84969	85850	85432	86999	88823
Number of Indoor Paupers	7070	7929	8794	8346	7928	7749	7402	2687	7673	7586	8046	8763	9140	9536	9040	7968	8722	9041	2000	9495	9095	8863	8471	2010	8597	80 80 1 61 80	9212	9083	9569	8066	10032	9962	8986	10306	10865	11711
Population	3215129	3245098	3275350	3305885	3336707	3368921	3404798	3441056 3477704	3514744	3552183	3590022	3628268	3665443	3705994	3742564	3770657	3798961	3827478	3856307*	3885155	3914318	3943701	3973305	4003132	4036245	4122029	4165606	4209645	4254153	4299132	4344589	4390530	4436958	4483880	4531299	4579223
Number of Deaths from Phthisis	8809	8827	8778	8827	9443	9366	6969 0468	8068	8892	8703	8580	8672	8467	8190	7822	6908	8434	7923	7905	7926	7359	6941	7152	1120	6853	7007	7248	7830	7062	7395	7299	7332	7365	0989	6616	9899
Number of Total Paupers	867092	921295	956964	964491	978807	948006	192268	747332	714148	670182	888999	683408	735773	730286	734501	716310	710940	699977	707738	732099	729086	731543	711206	669157	667866	690452	701428	736927	717707	716640	721756	691826	677233	691571	702849	717634
Number of Indoor Paupers	130599	138736	149251	148896	148509	143568	1900/3	137604	134654	138911	148197	155206	164915	172286	177114	176444	175738	177686	179657	181649	183663	185699	182069	174515	179470	190469	195677	200980	200219	199413	204865	204041	199945	205514	211185	220297
Population	21409684	21677525	21948713	9922223	99788504	22/86394 93/96495	93.108556	23724834	24045385	24370267	24699539	25033259	25371489	25714288	26046142	26334942	20020349	26322192	2/220706	25622612	2/52//00	26156236	98763673	99085819	29421392	29760842	30104201	30451528	30802858	31158245	31517725	31881365	32249187	32621263	32997626	33378338
Number of Deaths from Phthisis	55714	55042	51423	52270	04201 59976	59589	51355	49379	52943	51775	51353	52856	51272	48201	47541	48715	20023 4033g	49325	48175	4,00,2	44930	44248	44/90	46515	13323	43632	41641	42490	40251	41642	41335	42408	42987	41224	40671	40132
Year	1866	1867	1868	1869	10/01	1879	1014	1874	1875	1876	1877	1878	1879	1880	1881	1882	1883	1007	1880	1000	1000	1000	1890	1891	1892	1893	1894	1895	1896	1897	1898	1899	1900	1901	1902	1903

\* 3856207 in Annual Reports before 1908.

TABLE B.
Scotland.

England with Wales.

Number of Number of Number of Database from Particles   Number of Number o			
Number of Numb		Number of Indoor Paupers per 10 <sup>2</sup> Total Paupers	1825-4588 1938 1938 1938 1938 1938 1938 1938 19
Number of Number of Number of Number of Number of Number of Number of Daths from Daths	· material	Number of Indoor Paupers per 10 <sup>2</sup> Deaths from Phthisis	500 513 5276 6276 6276 6282 6282 6282 6383 631 631 631 644 644 644 655 656 656 644 644 657 658 659 644 644 657 659 659 659 659 659 659 659 659 659 659
Number of Complete of Deaths from Deaths	7.1.7	Number of Deaths from Phthisis per 10 <sup>2</sup> Indoor Paupers	0 0 1 1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Number of Data Street Computed Spiral From Data Street Computed Spiral Street Computed Spiral Street Computed Spiral Sp		Number of Deaths from Phthisis per 10 <sup>5</sup> of the Population	183 183 183 183 183 183 183 194 194 194 197 197 198 198 198 199 199 199 199 199 199 199
Number of Population Population Population Deaths from Deaths from Deaths from Publisis per 10° of the 10° Indoor Publisis Per Deaths from Deaths from Publisis Per 10° of the 10° Indoor Publis Per 10° of the 10° of Indoor Publis Per 10° of the 10° of Indoor Publis Per 10° of Indoor Publis Per 10° of Indoor Publis Per 10° of Indoor Publis Publis Publis Per 10° of Indoor Publis		Number of Indoor Paupers per 10° Total Paupers	6656 6656 6656 6656 6656 6656 6656 665
Number of Pothisis         Number of Pathisis         Number	· marken	Number of Indoor Paupers per 10 <sup>2</sup> Deaths from Phthisis	80 90 94 84 84 85 86 86 86 86 86 86 86 86 86 87 88 88 88 88 88 88 88 88 88
Number of Deaths from Deaths from Deaths from Puthisis         Number of Indoor Indoor Indoor Indoor Deaths from Puthisis         Number of Indoor Indoor Deaths from Puthisis         Number of Indoor Puthisis         Number of Indoor Puthisis         Number of Indoor Puthisis         Number of Indoor Puthisis         Number of Indoor Puthisis         Puthisis         Paupers           260         43         234         15-1         15-1           234         37         252         15-4           234         37         269         15-4           234         37         269         15-1           234         37         269         15-1           234         37         269         15-4           234         37         269         15-1           234         37         269         15-1           234         37         269         15-1           235         35         285         26-1           219         37         269         15-4           210         37         269         15-4           211         37         269         15-4           211         37         269         22-4           211         27         369         25		Number of Deaths from Phthisis per 10 <sup>2</sup> Indoor Paupers	125 100 101 101 102 102 104 107 107 107 108 88 88 88 88 88 88 88 88 88 88 88 88 8
Number of Deaths from Puthisis         Number of Deaths from Puthisis         Number of Deaths from Puthisis         Number of Deaths from Puthisis           Population         Population         Phthisis per Puthisis         Phthisis           260         43         234         252           234         37         269         252           234         37         269         252           234         37         269         254           235         35         285         254           234         37         269         254           235         35         285         289           241         37         269         252           241         37         269         254           250         33         254         259           251         37         254         269           252         369         373         373           183         22         369         409           184         27         24         409           185         28         369         409           184         27         24         414           187         27		Number of Deaths from Phthisis per 10 <sup>5</sup> of the Population	274 272 268 268 268 273 273 274 275 277 277 277 277 277 277 277 277 277
Number of Deaths from Phthisis per per 10° of the 10° indoor Population Paupers  260 43 254 40 234 334 235 231 221 33 221 33 2220 339 219 37 220 331 221 33 221 33 222 33 222 33 223 32 224 32 225 33 227 226 226 33 227 227 228 328 228 329 228 329 228 328 228 228 228 228 228 228 228 228 228 228 228 228 228 228 228 228 229 228 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 221 33 231 33 231 331 231 331 231 331 231 331 231 331		Number of Indoor Paupers per 10 <sup>2</sup> Total Paupers	1.55.1.1.5.1.5.1.5.1.5.1.5.1.5.1.5.1.5.
Number of Deaths from Phthisis		Number of Indoor Paupers per 10° Deaths from Phthisis	234 252 289 269 269 269 269 269 268 268 268 268 268 268 268 268 268 268
Number of Deaths from Phthisis per 10° of the Population 254 2254 2234 2234 2241 2208 2208 2208 2208 2208 2208 2208 220	3	Number of Deaths from Phthisis per 10 <sup>2</sup> Indoor Paupers	\$ 0 \frac{4}{4} \frac{2}{4} \f
Year 1866 1867 1867 1873 1874 1873 1873 1874 1873 1873 1873 1873 1873 1873 1873 1873		Number of Deaths from Phthisis per 10 <sup>3</sup> of the Population	260 234 234 234 234 220 220 220 220 220 220 220 220 220 22
		Year	1866 1867 1868 1874 1872 1873 1873 1874 1873 1873 1874 1875 1873 1874 1875 1875 1875 1875 1875 1875 1875 1875

# THE INFLUENCE OF ISOLATION ON THE DIPHTHERIA ATTACK- AND DEATH-RATES.

## By ETHEL M. ELDERTON, Galton Research Fellow AND KARL PEARSON, F.R.S.

- (1) Introductory. The problem of the advantages of isolation, not only in the case of diphtheria but of other diseases of an infectious character, is likely, owing to modern views as to "carriers" and other sources of transmission, to be much discussed in the near future. It is therefore well to consider what may be learnt from the statistics available. The questions which naturally arise are of the following kind:
  - (i) In districts with a maximum of isolation is there a minimum of incidence?
- (ii) In districts with a maximum of isolation is there a minimum deathrate from the disease isolated?

There cannot be the slightest doubt that, if these two questions were answered in the affirmative and we could show that the incidence was markedly less and the deathrate significantly smaller in districts where isolation was most stringently carried out, then these results would be advanced as a strong argument in favour of isolation.

To the trained statistician, however, no conclusion based upon such results without much further analysis would have any validity. To illustrate this point, let us consider the hypothetical case that medical or popular opinion in a given town has been persistently in favour of increasing the isolation-rate, and further suppose that in this district improved economic conditions have increased the immunity, or bettered sanitation lowered the incidence, while at the same time new methods of treatment have lowered the deathrate of the disease; it will be clear that in considering the statistical results over a course of years we should find a high isolation-rate negatively correlated with both the incidence- and the death-rates. Thus if we considered this correlational as a causal nexus, we should be raising an apparently strong argument in favour of a maximum of isolation, which would be based on the statistical fallacy, that when two quantities are both changing continuously with the time, this must of itself denote a causal relation.

In precisely the same way a positive correlation between the isolation rate and the attack- or death-rates by no means justifies us in asserting that isolation is worse than non-effective. It is conceivable that in the period or the district under consideration with an increasing isolation-rate there might be decreased immunity in the population, greater virulence of the disease, or even a limit to the available isolation accommodation, so that in the case of attacks of an epidemic nature the isolation rate would not increase proportionately to the cases, or indeed might even diminish\*. Further, if apart from the changes in a single district, we consider a great variety of districts, it may chance that the greatest isolation-rate occurs in those districts where the disease has been found most prevalent, because it appeared the most obvious remedy, and thus a greater attack-or death-rate would be no real measure of the futility of high isolation.

If, however, it should turn out that on the whole the higher isolation rate is associated with the higher attack-rate or the higher death-rate then it will be clear (i) that there is ground for demanding a closer investigation as to the advantages of isolation, and (ii) that we may be overlooking the real method, or at least one or more important factors, of the transmission of the disease. It is conceivable that isolation of all cases during attack may be of far less importance than isolation of certain special cases for a shorter or longer period well subsequent to the attack, and after they would normally have resumed their ordinary avocations.

The main problems which arise are accordingly these:

- (i) Have isolation-, attack- and death-rates changed continuously with the time, and are the apparent correlations really suggestive of causal relationships?
- (ii) Are associations between isolation-rate and attack- and death-rates really spurious arising from the fact that where the attack- and death-rates have been severe there the remedy which appeared nearest to hand was more isolation?
- \* For example, if there were only 100 hospital beds available, and out of 100 cases 50 were sent to hospital, the isolation-rate would be 50 °/o; but if in the next year there were 300 cases and all the beds were used, the isolation-rate would be only 33 °/o. Thus limited accommodation may tend to produce a negative correlation between isolation-rate and attack-rate, so that a positive correlation between these two rates may be of more importance than its apparent significance. It is extremely probable that some of the falls in isolation-rates are really due to an increase of incidence, so that the same percentage of cases cannot be met by the available hospital accommodation.
- † It is, on the hypothesis of natural selection, a plausible view that the parasites—including under this term all disease organisms—which ultimately survive must tend to become innocuous to their hosts, and thus the decreasing virulence of certain diseases may be accounted for. The organism is destroyed owing to the death of the host or its own death at his recovery, or it has been modified by selection so as to become innocuous to its host relative to his immunity. But immunity is a matter of personal equation, and thus the function of the "carrier" in preserving and spreading a conceivably less nocuous form of the organism becomes clearer. We are not unaware of the view that the organism remains the same, but that the immunity is increased owing to "practise" of the leucocytes, but such a view requires the assumption of inheritance of acquired characters to explain reduced disease virulence, and further compels us to assume two types of immunity, the one which destroys the organism, and the other which without modifying it, establishes so to speak a mutual modus vivendi.

- (iii) Are the districts which have adopted most isolation really urban districts where isolation was easiest to adopt and where possibly economic or social conditions favoured the spread of the disease or, in the case of the deathrate, the disease encountered a less resistant population?
- (iv) What evidence is there to show that the districts which have rapidly increased their isolation-rates have subsequently lower attack- or death-rates?

If no one of these problems can be fully answered,—even in the case of a single disease—with the data at present available, at least light can be thrown on the lines which their solution in the future must take; and further something can be done to prevent hasty generalisation and excessive dogmatism as to the advantages or disadvantages of the isolation system. It can never be too strongly insisted upon, because it is so often forgotten, that preventive medicine is essentially an experimental science, and that in nine cases out of ten the efficiency of any line of action can only be adequately tested by statistics and by statistics collected after the expenditure of many thousand pounds, possibly spread over a long period of years, in carrying out this line of action\*.

- (2) Material. In endeavouring to throw some light on the above problems we have fortunately received data of very considerable value from Dr E. H. Snell, the Medical Officer of Health for the City of Coventry. He obtained for a period of nine years, 1904–1912 inclusive, for about eighty towns or districts of large population but of very varying local conditions, (i) the annual number of diphtheria cases, (ii) the number removed to hospital, (iii) the number of deaths. We have added to this material the estimated population of the town or district, and further certain data as to the economic and social conditions. Unfortunately there is no existing adequate measure of the general sanitary condition of individual towns, although the construction of a general sanitary "index number" would be of remarkable value in many forms of inquiry. We took as our measures of social condition:
  - (a) Death-rate of infants under a year.
- (b) Amount of overcrowding, that is to say the percentage of the population in private families living more than two in a room.
  - (c) Density of population, i.e. the number of persons to the acre.

<sup>\*</sup> Assert that it is most desirable to test the effect of sanatoria and of tuberculin in cases of tuberculosis, but do not dogmatically proclaim them as "cures" for phthisis, until statistics have been collected in sufficient amount and have been adequately and dispassionately examined to prove or disprove your statements. Insist on compulsory inoculation for enteric in the case of all recruits, but do not make it optional and then publish letters in the newspapers giving perfectly idle statistics, or go round to the camps giving popular lantern lectures to the recruits showing the gravestones of uninoculated persons, the portraits of persons dying of enteric, or much enlarged pictures of bacilli! If you think it experimentally worth doing, inoculate; but don't bring inoculation about by emphasising the dread of pain or the fear of death, both of which it is the first essential for a soldier wholly to disregard.

(d) Economic prosperity as measured by the number of indoor and outdoor servants of both sexes per 100 private families.

Our data are based on the census of 1911 as providing more ample information on these points. It will we think be admitted that the list of towns dealt with provides a very fair sample of the urban populations of this country. It ranges from manufacturing towns\* like Preston, Rochdale and Bolton, mining and iron towns like Rhondda, Wigan and Middlesbrough, sea-ports like Hull, Liverpool and Southampton, to county towns like York and Reading, watering places like Brighton and Blackpool, suburban districts like Acton and Hornsey, and residential towns like Oxford or Bath. We ought from such a list to be able to throw some light on the relation of isolation to incidence under a variety of social conditions, if indeed these latter are factors in the problem at all.

What are the crude correlations between Isolation-Rate, Attack-Rate and Mortality-Rate? The isolation-rate (I) has been measured as the average per cent. of cases removed to hospital during a five or four year period. We have two such periods, the earlier period 1904-1908 and the later period 1909-1912. attack-rate has been measured per 1000 of the population, uncorrected for age distribution. Since diphtheria is largely a disease of infancy and childhood this neglect of the age correction—the reduction to a standard population—may seem serious. But in the first place we had not the age incidence in the individual districts, and in the second place we satisfied ourselves that such correction, if it could have been made, would not substantially modify any argument we have based on our data. For we calculated the attack-rate (A') on the population under 15 years of age, as well as the attack-rate (A) on the total population of the districts. We found the correlation between the two methods of measuring the attack-rate was + 972, which indicates how close is the relation between the two methods of measuring the attack-rate and how little influence small variations in the proportion of less immune persons in the population due to age differences could have on the results +.

The attack-rate (A) has been measured as the number of cases per 1000 of the population. The mortality-rate has been measured in two different ways; first as the population mortality, the death-rate in the ordinary sense (M) or the deaths per 1000 of the population; and secondly the  $case\ death$ -rate or the mortality (m) per 100 attacked. We now give the crude correlations between I and A. They are:

First Period: 1904–1908,  $r_{L4} = + .427 \pm .063$ , Second Period: 1909–1912,  $r_{L4} = + .290 \pm .069$ .

A' = 1.3094 A + .0164

with a probable error of ± ·1369.

Thirty-three towns were selected at random out of the 80, and gave the following results for A' calculated from A and A' as observed. The theoretical mean error = 162; the mean error of the defects

<sup>\*</sup> See table, p. 567, for 76 of the 80 towns, the four others with full data only for the second period being Reading, Stoke, Dewsbury and Edmonton,

<sup>†</sup> The formula giving the juvenile attack-rate A' in terms of the crude attack-rate A is:

Thus both periods show significant if not very large correlation\*. The difference ( $137 \pm 093$ ) between the coefficients for the two periods is, however, probably not significant. Thus in towns with greater isolation-rate there is certainly a higher attack-rate, and equally certainly no argument can be based on the crude figures to prove that the more the isolation the less prevalent is diphtheria. We will now turn to the death-rate M, and we find:

First Period: 1904–1908,  $r_{LM} = + .153 \pm .075$ , Second Period: 1909–1912,  $r_{LM} = - .012 \pm .075$ .

In the first period isolation was associated with a higher diphtheria deathrate, in the second period with a lower diphtheria death-rate, but neither are of any real significance. Thus all we can conclude from the crude figures is that they show no evidence that isolation has reduced the general death-rate from diphtheria.

We next take the case death-rate (m) and we have for the two periods:

First Period: 1904–1908,  $r_{Im} = -509 \pm 057$ ,

 $r_{Am} = -.527 \pm .056,$ 

Second Period: 1909–1912,  $r_{Im} = -.534 \pm .054$ ,

 $r_{Am} = -.495 \pm .057.$ 

is - 153 and of the excesses + 134; this shows very fair accordance, 17 deviations being positive and 16 negative. The greatest deviations occur in Hornsey, Bath and Brighton, where residential neighbour-hoods show fewer children, and in Edmonton, Walthamstow and Rhondda where there are probably

Southampton         2·67         2·70         +·03         Bath          1·18         ·87         -·3           Hornsey         2·48         1·86         -·82         Newport         1·14         1·25         +·3           Bristol         2·33         2·23         -·10         Rhondda         1·10         1·34         +·3           Reading         2·13         1·95         -·18         Bury         1·08         ·91         -·           Nottingham         2·09         1·99         -·10         Rotherham         1·06         1·18         +·           Salford         2·04         2·16         +·12         Dewsbury         1·01         1·01         -·           Ilford         1·98         2·09         +·11         Blackburn         ·99         ·91         -·           Stockton         1·94         1·68         -·26         Manchester         ·94         ·97         +·           Ipswich         1·87         1·89         +·02         Bolton         ·86         ·85         -·		Observed	Calcu- lated	Δ		Observed	Calcu- lated	Δ
Walthamstow     1·85     2·10     +·25     Northampton     ·78     ·76     - · ·       Coventry      1·84     1·93     +·09     Barnsley      ·75     ·88     +·       Plymouth      1·61     1·56     -·05     Wigan      ·58     ·64     +·	Southampton Hornsey Bristol Reading Nottingham Salford Ilford Brighton Stockton Ipswich Grimsby Walthamstow Coventry Plymouth	2·67 2·48 2·33 2·13 2·09 2·04 1·98 1·94 1·90 1·87 1·85 1·85 1·84 1·61	4·25 2·70 1·86 2·23 1·95 1·99 2·16 2·09 1·68 2·12 1·89 1·90 2·10 1·93 1·56	$\begin{array}{c} + .03 \\82 \\10 \\18 \\10 \\ + .12 \\ + .11 \\26 \\ + .22 \\ + .02 \\ + .05 \\ + .25 \\ + .09 \\05 \end{array}$	Bath Newport Rhondda Bury Rotherham Dewsbury Blackburn Manchester Oxford Bolton Rochdale Northampton Barnsley Wigan	1·18 1·14 1·10 1·08 1·06 1·01 ·99 ·94 ·89 ·86 ·82 ·78 ·75 ·58	1·80 ·87 1·25 1·34 ·91 1·18 1·01 ·97 ·79 ·85 ·75 ·76 ·88 ·64	+ '44 - '31 + '11 + '24 - '17 + '12 - '00 - '08 + '03 - '10 - '01 - '07 - '02 + '13 + '06 + '08

excess of children. On the whole the general order is very well maintained, and the general attack-rate closely fixes the juvenile attack-rate. In any further collection of material, it would of course be well to have the age-distribution of cases.

<sup>\*</sup> We endeavoured to see whether the correlation of isolation- and attack-rates would be modified if we took the attack-rate on children under 15 years. This made little difference, r being raised only from  $+ \cdot 290 \pm \cdot 069$  to  $+ \cdot 315 \pm \cdot 068$ .

According to these correlations, when or where the isolation-rate is high, the case mortality is low. Further when or where the attack-rate is high the case mortality is low. Now we know that:

 $I=100 imes ext{isolated cases} \div ext{all cases},$   $A=1000 imes ext{all cases} \div ext{population},$  $m=100 imes ext{deaths} \div ext{all cases}.$ 

Hence if we selected the number attacked at random and chose the deaths to be simply some number less than this, we should expect to find a considerable negative correlation between A and m; and as we actually do find such a correlation, we cannot be certain that the actually observed values of  $r_{Am}$  are not due to "spurious correlation." If they were "organic" we should interpret them to mean that a widespread epidemic (A large) was a less virulent epidemic (m small). On the other hand the spurious correlations of I and m would be positive in value, while the actual correlations are negative. Thus it would seem that while a high isolation-rate is associated with high attack-rate, it must be "organically" associated with a lessened case mortality. In other words while isolation does not, on the crude figures, appear to lessen the frequency of disease, it does appear to lessen the mortality among the attacked. This result appeared to be of such very great importance, if thoroughly established, that we determined to inquire into it further. It seemed reasonable to believe that the bulk of persons attacked might have better care in a hospital than in their own homes and thus isolation indirectly lessen the ill effects of the disease.

We accordingly endeavoured to approach the problem from a somewhat different standpoint: Given two districts with the same total number of persons attacked (a), will that district with more isolated (i), have fewer or more deaths (d)? The answer to this question depends on whether the partial correlation coefficient of total isolated cases with total deaths for constant number attacked is negative or positive. We found:

Correlations	First Period 1904–1908	Second Period 1909–1912
$r_{id} = $ Isolated Cases and Deaths	+·860 ± ·020	+ ·867 ± ·019
$r_{ia} = $ Isolated Cases and Attacked	+ ·937 ± ·010	+·968 ± ·005
$r_{ad} = $ Attacked and Deaths	+ ·907 ± ·014	+·918 ± ·012
$ar_{id}$ = Isolated Cases and Deaths for constant number of Attacked	+ ·066 ± ·077	- ·220 ± ·072

Thus in the first period for a given number of attacked more isolation was associated with more deaths, and in the second period for a given number of attacked, with fewer deaths; but in both periods, having regard to the probable errors, we cannot assert any real significance, or be reasonably certain that where there is more isolation, there recovery is more likely to occur.

We shall see later that the correlation between I and m for constant total number of attacks is not the same thing as the correlation of the total isolated and

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total deaths for constant total number of attacks. And this divergence, often in a marked degree, of partial correlations for rates and for absolute numbers is not unfamiliar to those who have had to deal with disease statistics. In the present case it renders still more obscure any argument drawn in favour of isolation from apparently lesser case mortality.

(4) On the degree to which "spurious correlation" may be influencing the attack- and death-rates. It seemed desirable if possible to throw further light on this point and accordingly we correlated attack- and death-rates with the total population. It will be remembered that:

$$A = 1000 \times \text{cases} \div \text{population},$$
  
 $M = 1000 \times \text{deaths} \div \text{population},$ 

and accordingly if A and M be correlated with the population P, we might anticipate that if cases and deaths had no relation to population, there would be a high negative correlation arising from A and M both varying inversely as P. We were comforted by finding practically insignificant positive correlations. Thus:

	First Period	Second Period
Correlations	1904–1908	1909 - 1912
$r_{PA}$ = Population and Attack-rate	$+.137 \pm .075$	$+ .054 \pm .075$
$r_{PM}$ = Population and Death-rate	$+ .131 \pm .076$	+ ·116 ± ·074
$r_{PI}$ = Population and Isolation-rate	$+.152 \pm .075$	$+ .102 \pm .075$

The last correlation cofficients show us that there is very little relation between the size of a population and the amount of isolation practised. Further these isolation correlations in which there is no obvious source of spurious correlation are as significant as those of population with attack- and death-rates where the possibility of "spurious correlation" is manifest. We conclude accordingly that risk is more uniformly distributed over population than we had anticipated, and that the correlations between the three rates I, A and M are really open to "organic" interpretation.

The next point which arises for discussion is whether the presence of the total number attacked (a) in the rates I and m can produce spurious correlation. If so we should anticipate that the absolute number a would be negatively correlated with both isolation and case mortality rates. We found:

	First Period	Second Period
Correlations	1904-1908	109-1912
$r_{aI}$ = Total attacked and Isolation-rate	$+ .264 \pm .072$	+ ·226 ± ·072
$r_{am}$ =Total attacked and Case-Mortality	$251 \pm .072$	$203 \pm .072$

The first set of these coefficients are not even negative and therefore cannot be due to "spurious correlation," although such correlation may have reduced their organic values. They admit, however, of an easy interpretation, namely that: where the number attacked has been large the isolation has been more practised. The second set of coefficients might be due to spurious correlation, but they again admit of a simple interpretation as apart from "spurious correlation," namely that: when the attacks are numerous the deaths are relatively few,

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because a wide-spread epidemic means a mild epidemic. All four coefficients are significant, and pair and pair they are quite consistent but in no case are they of any marked importance. They enable us, however, to correlate the isolation-rate and the case-mortality for a constant total attacked, i.e. to find the partial correlation  ${}_{a}r_{Im}$ . We have the following results:

$$a^{r}_{Im} = a^{r}_{\frac{i}{a}} \cdot \frac{d}{a} = \begin{cases} \text{Correlation of Isolation-rate} \\ \text{and Case mortality for} \\ \text{constant number attacked} \end{cases} - \cdot 474 \pm \cdot 056 \qquad - \cdot 512 \pm \cdot 057$$
 while we have already found: 
$$a^{r}_{id} = \begin{cases} \text{Correlation of number isolated} \\ \text{with number of deaths for} \\ \text{constant number attacked} \end{cases} + \cdot 066 \pm \cdot 077 \qquad - \cdot 220 \pm \cdot 072$$

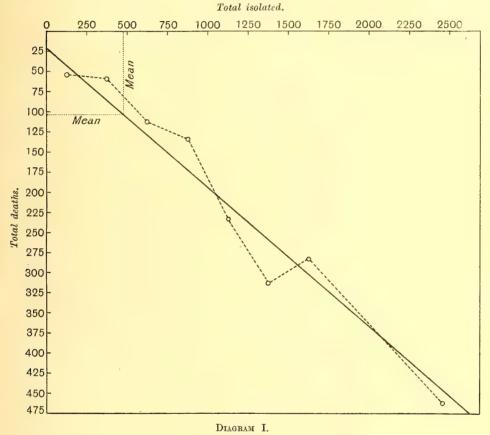
Correlation of Total Numbers Isolated and Total Registered Deaths.

Total Numbers Isolated.

		092:0	350—500	500—750	7501000	1000—1250	1250—1500	1500—1750	1750-2000	2000—2250	22502500	2500—2750	2750-3000	3000—3250	Totals
Deaths Registered.	$\begin{array}{c} 0 - 75 \\ 75 - 150 \\ 150 - 225 \\ 225 - 300 \\ 300 - 375 \\ 375 - 450 \\ 450 - 525 \\ 525 - 600 \\ 600 - 675 \\ 675 - 750 \\ 750 - 825 \\ \end{array}$	64 16 1 — — — —	27 9 1 — — — — — —	2 3 1 — — —	5 2	1 2 2 2 1 2 ———————————————————————————			1 1			1			94 36 9 4 6 5 1 0 0
	Totals	81	37	6	7	10	6	4	2	1	0	1	0	2	157
	Means	54.2	59.8	112.5	.133 9	232.5	312.5	382·5 at 2125 isolated							103.4

It will therefore be clear that removing the variation in number attacked has made only slight reductions in the values of the correlation coefficients between isolation-rate and case-mortality. The discrepancy between the absolute numbers' and the rates' correlations is not to be accounted for by "spurious correlation" involved in the use of total numbers attacked in both rates. It must therefore be due to: (i) lack of linearity in certain of the regressions, (ii) high values in the coefficients of variation in certain of the quantities under discussion, or to a combination of these causes. With the small size of the populations under discussion it is by no means easy to test the true linearity of the regressions, even if we do what appears legitimate in this case, namely pool our data for the earlier and

later periods. Our actual correlations have all been found without grouping by the direct product-moment formula, but we give on pp. 556 and 558 two grouped tables to illustrate the difficulties which arise in analysis. Our first table is for the total numbers isolated and the total deaths registered. It will be seen at once that the marginal distributions are intensely skew, crowding up into the corner of few deaths and few cases isolated, so that they appear to asymptote to the zero values of the coordinates. Further, Diagram I shows that the regression curve



of deaths on total number isolated is, if just sensibly, still not markedly skew. Turning to the actual numbers given by this table we have the following series of constants:

	Numbers Isolated (i)	Registered Deaths (d)
Mean	$\bar{i} = 475.33$	$\bar{d} = 103.42$
Standard Deviation	$\sigma_i = 571.25$	$\sigma_d = 118.61$
Coefficient of Variation	$v_i = 1.20$	$v_d = 1.15$
(=S.D./Mean)		
Correlation Coefficient and Ratio	$r_{id} = 8348 * \pm .0163$	$\eta_{di} = *8564 \dagger$

<sup>\*</sup> Agrees reasonably well with the non-grouped values for the two separate periods.

<sup>†</sup> Found by taking means of all 13 column-arrays.

Clearly these results are of much interest; they show that the difference of  $\eta$  for deaths on isolation over r is not as great numerically as, perhaps, the graph suggests, but they indicate the markedly high values for the coefficients of variation. Now it is quite straightforward algebra to prove that

$$_{a}r_{i/a, d/a} = _{a}r_{i, d},$$

provided we may neglect terms of the square and product order in  $v_i$  and  $v_d$  compared with unity, and this is perfectly legitimate when these coefficients of variation are, as is usual in anthropometric measurements, quite small quantities. But in the present case these quantities are greater than unity and their squares are not negligible as compared with unity, thus we need not be surprised at the marked inequality of  ${}_ar_{ila,\,dla}^*$  and  ${}_ar_{i,\,d}^{\dagger}$  found above. The values of the former show a marked relation between the case mortality and the isolation-rate, and the values of the latter indicate no appreciable betterment in the deaths due to increased isolation. Before we consider which of these coefficients gives us in the present case the better result as a guide to practical conduct, let us examine the correlation table for isolation-rate and case-mortality for the same 157 observations.

Correlation of Isolation-Rate I and Case-Mortality m.

Isolation-Rate.

		0-10	10-20	2030	30—40	40-50	50-60	60—70	70—80	8090	Totals
Case-Mortality.	4— 8 8—12 12—16 16—20 20—24 24—28 28—32	1 2 5 2 9 3 1	4	3 3 2 2 1	3 8 1 1 2	1 4 3 2 2 —	7 8 8 3 —	6 11 6 3 2 —	5 9 6 1 1 —	8 5 1 2 —	28 45 44 16 17 6 1
0	Totals	23	4	11	15	12	26	28	22	16	157
	Means	19.04	14.00	16.18	15.60	14.00	11.08	11.71	11.09	9.25	13.26

The following constants were found for this table:

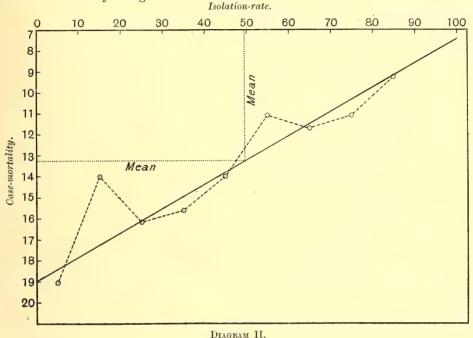
	Isolation-Rate	Case Mortality
Mean	$\overline{I} = 49.52$	$\overline{m} = 13.26$
Standard Deviation	$\sigma_I = 25.52$	$\sigma_m = 5.58$
Coefficient of Variation	$v_I = 0.52$	$v_m = 0.42$
Correlation Coefficient and Ratio	$r_{Im} = -5291 \pm 038$	$\eta_{mI} = .5546$

The graph of the regression of case mortality on isolation-rate shows small evidence of skew regression (see Diagram II), and this is again confirmed by the difference between  $r_{Im}$  and  $\eta_{mI}$  being fairly small. The marginal frequency distributions show, however, considerable skewness, and that for the isolation-rate is lumped up at the end where there is no isolation: more than half the numerator of  $\eta_{mI}$  being contributed by the towns with little or no isolation. It is desirable to consider these towns further. They have an attack-rate of 76, which is sensibly

<sup>\*</sup> This is the  $_ar_{Im}$  of our p. 556.

<sup>†</sup> The values are given on our p. 554.

less than the mean attack-rate (1.30), but they have a case-mortality of 19.04 as against the average case-mortality of 13.26; the 17 towns\* with no isolation at all give a case-mortality of 19.4. It would thus appear that the towns with little or no isolation are those with a lower average attack-rate, but with rare exceptions their case-mortality is high.



To test the influence of these towns with little or no isolation, we have removed the column 0—10 isolation-rate group and recalculated  $r_{Im}$  and  $\eta_{mI}$ ; we find

$$r_{Im} = -.4120 \pm .0484$$
,  $\eta_{mI} = .4810$ .

Thus while the correlations are somewhat reduced by excluding the towns with little or no isolation there is still in the towns which do isolate a very sensible relation between the degree of isolation and the case-mortality, and this relation exhibits rather more skewness.

We may sum up as follows: The relation between greater isolation and a lessened case-mortality appears to be a real one. We have shown that it is hardly due to spurious correlation, as this would have produced a positive correlation and further no great changes are made when we correct for inequality in the numbers

\* South Shields (1st and 2nd Periods), Sunderland (1st and 2nd Periods), Barrow (1st Period), Preston (1st Period), Wigan (1st Period), Smethwick (1st and 2nd Periods), Walsall (1st and 2nd Periods), West Bromwich (1st and 2nd Periods), Coventry (1st and 2nd Periods), Barnsley (1st and 2nd Periods). Of these towns West Bromwich in the 1st period had the highest case-mortality recorded of any of our 80 towns, while Smethwick in both periods, and Coventry and Barnsley in the 2nd period with no isolation had case-mortalities below the general average.

attacked. The regression is roughly linear and only very partially due to the high case-mortality in towns with no isolation. It is probable that where there is a large amount of isolation, the care of patients falls largely into the hands of a few men with a more extensive experience of the disease, and that this reduces the case-mortality.

Against this may be set the fact that the correlations between the absolute numbers of deaths and of cases isolated for constant numbers attacked are insignificant. The divergence between the two methods of approaching the problem is, however, explicable because the coefficients of variation of the absolute numbers are greater than unity, and the identity of the correlations reached by the two methods depends on the neglect of the squares and products of the coefficients of variation compared to unity. It may be asked: Why in this case we prefer the partial correlation found from the rates to that found from the absolute numbers? We reply: Because the partial correlation coefficient for the absolute numbers depends on very high total correlations, and if these correlations be, as we have shown, non-linear, then the partial correlation coefficient not only loses its full meaning, but may, as experience has shown us, easily change its sign as well as its magnitude. We would suggest that in a minor sense total mortalities and total isolations are bound to give "restricted tables," for deaths and isolated cases are perforce less than the numbers attacked, and that in such "restricted" tables, there is a general tendency to skew correlation and to a spurious factor\*. On the other hand it is true that case-mortalities and isolation-rates cannot exceed 100°/o or fall short of 0°/o, but these limits are the same for every array and do not vary from array to array as in the previous case. On the whole we think it safe to say that isolation is associated with greater prevalence of the disease and with a lessened case-mortality.

(5) Is there any significant Relation between Isolation-Rate and General Diphtheria Death-Rate? We have seen (p. 553) that insignificant correlations exist between I and M, and it is difficult to understand how a spurious factor could have modified this result. In the first place the small values of  $r_{PI}$  and  $r_{PM}$  on p. 555 show us that the value of  $_{P}r_{IM}$  is sensibly the same as  $r_{IM}$ ; thus, for a constant population there is no sensible association between diphtheria mortality and isolation. But now let us ask whether for a constant attack-rate, isolation does not lessen general diphtheria mortality. We have:

Correlation	First Period	Second Period
$r_{\scriptscriptstyle IM} = \text{Isolation-rate}$ and Death-rate	+.1532	0119
$r_{\scriptscriptstyle L\!A} = { m Isolationrate}$ and Attack-rate	+ 4268	+ 2905
$r_{\scriptscriptstyle MA}$ = Death-rate and Attack-rate	+.6772	+ 6879
Hence		
$\mathcal{A}_{IM}$ = Isolation-rate and Death-rate for constant Attack-rate	- ·204 ± ·074	- ·305 ± ·068

<sup>\*</sup> See especially the illustrations of such "restricted" tables and their regression lines in a paper by Waite on Finger-Prints: Biometrika, Vol. x, pp. 421—478.

Both of these values may be considered significant and negative, and hence when the attack-rate is constant there is a sensible, if not very close relationship between increased isolation and reduced general mortality from diphtheria.

This confirms the view already reached that while isolation is associated with higher attack-rate its effect is to lessen the number of deaths whether they be reckoned as case-mortality or general population death-rate.

(6) What is the meaning of the Association between Isolation and increasing prevalency of Diphtheria? The analysis of this problem is more complicated. The obvious answer of those who advocate increasing isolation would be that it has been adopted in those districts where the disease is most prevalent, and this of course may turn out to be correct. But we may ask in turn upon what statistics they depend to demonstrate their view that isolation lessens the prevalence of the disease and is therefore advantageous, if our data demonstrate that where there is more isolation, there there is more diphtheria? It can only be by an analysis of no simple character that it is possible to deduce from such data that the practice of isolation has lessened the amount of the disease.

There is, however, a preliminary problem to be dealt with. The isolation-rate has been increasing very sensibly from 1904 to 1912, the attack-rate has lessened although very slightly, the case-mortality has lessened and the mortality on the population is considerably less. These facts are exhibited in the following table:

Variate	Symbol	Me	ans	Standard Deviations		
		1904–1908	1909–1912	1904–1908	1909-1912	
Attack-rate per 1000 population Isolation-rate per 100 attacked Mortality per 1000 population Mortality per 100 attacked	A I M m	1.33 $42.4$ $174$ $14.6$	1·28 55·7 ·138 12·1	·657 25·52 ·080 5·72	·639 25·18 ·061 5·01	

Now it may well be, since the attack-rate has changed so little, that in the towns with increasing attack-rate there has been increasing isolation, both quantities changing with the time, but having no causal relation the one to the other. It is of some interest therefore to consider the type of districts in which isolation is most practised. In the first place we ask if any known bad social conditions are associated with prevalence of diphtheria. We took as our measure of sanitary conditions (i) the infant death-rate, or the deaths of children under one year per 1000 births, (ii) overcrowding, or the percentage of the population in private families with more than two in a room. We found the following results:

Variates Correlated	First Period 1904–1908	Second Period 1909–1912
Attack-rate and Infant Death-rate	$206 \pm .074$	$206 \pm .072$
Attack-rate and Overcrowding	$153 \pm .075$	- ·136 ± ·074

These are not very considerable, but they are consistent, and indicate, as far as they go, that the incidence of diphtheria is not dependent upon such measures as the above of unfavourable sanitary conditions.

If we now turn to the correlation between the mortality-rate on the population and these measures of unfavourable sanitary conditions we find:

Variates Correlated	First Period 1904–1908	Second Period 1909–1912
Death-rate from Diphtheria and Infant Death-rate	+ ·081 ± ·076	+·118 ± ·074
Death-rate from Diphtheria and Overcrowding	$+.061 \pm .079$	+ ·004 ± ·075

All these are indeed positive, but they are of no significance and if they were significant would be so small as to be of no importance. The first indeed might have been anticipated to show a higher value, for a certain number of deaths from diphtheria must be deaths of infants. We can only conclude that as far as these measures of unsanitary conditions are concerned they do not in any way determine the diphtheria death-rate.

We now turn to the isolation-rate and find:

Variates Correlated	First Period 1904–1908	Second Period 1909-1912
Isolation-rate and Infant Deathrate	 - ·414 ± ·064	- ·375 ± ·065
Isolation-rate and Overcrowding	 $236 \pm .073$	$235 \pm .071$

These are significant although not very large and we conclude that most isolation is practised in those districts which have the lowest infant deathrate and the least overcrowding; the correlations are sensible if not very large. In other words the towns with better health conditions have adopted more extensively the practice of isolating diphtheria cases.

It seemed further of interest to determine: (i) whether diphtheria and isolation were more or less associated with urban conditions, and we took for this purpose the number of persons per acre, and (ii) whether the well-to-do character of the district, as measured by the number of domestic servants, indoor and outdoor, male and female per 100 private families, has any influence on the incidence of mortality from, or the isolation of diphtheria. We found:

Variates Correlated	First Period 1904–1908	Second Period 1909–1912
Persons per Acre and Attack-rate	 $+ .165 \pm .075$	+ ·043 ± ·075
Persons per Acre and Death-rate	 $+.169 \pm .075$	+·115 ± ·074
Persons per Acre and Isolation-rate	 + ·073 ± ·076	+ ·053 ± ·075

Not one of these correlations is of any importance, if indeed any of them can be considered significant. It is thus clear that the intensity of urban conditions has very little to do with the prevalence of diphtheria, for if anything the suburban conditions have the lesser death-rate; clearly isolation has no sensible relation to number of persons per acre.

Turning now to our measure of the prosperity of the district, we find that it has no influence on the attack-rate, that it sensibly, but not very intensely affects the mortality, the higher death-rate occurring in the poorer districts, and that isolation is associated quite significantly with the prosperity of the district, i.e. the more well-to-do the district the more isolation is practised\*.

Variates Correlated	First Period 1904–1908	Second Period 1909-1912
Number of Domestic Servants and Attack-rate	$+ .095 \pm .076$	$+ .024 \pm .075$
Number of Domestic Servants and Death-rate	$219 \pm .073$	- ·308 ± ·068
Number of Domestic Servants and Isolation-rate	$+ .437 \pm .062$	+ ·363 ± ·065

We conclude therefore that the more prosperous and generally healthier districts are associated with fuller isolation, and that the more prosperous, but not necessarily the more healthy districts, have the less diphtheria death-rate. On the other hand the incidence of the disease seems independent of the prosperity or density of population of the district and to be somewhat greater in those towns where the sanitary conditions as judged by infant death-rate and overcrowding are better †.

Thus as far as our measures go, we must conclude that diphtheria is not to be considered as a disease of markedly urban districts, of overcrowded or of insanitary districts. It would appear that the more prosperous and healthy districts have the greater isolation and that these are subject to somewhat the greater incidence.

- \* Of course this may largely mean that the more prosperous towns introduce isolation to remove the supposed danger of infection when servants of the families of the well-to-do are attacked.
- † In order to ascertain whether the variates persons per acre  $(p_a)$  and overcrowding (O) were merely measures of the size of the town population (P) we correlated P with  $p_a$  and with O and found:

$$\begin{split} r_{Pp_a} &= + \cdot 404 \pm \cdot 064 \ (1904 - 8), = + \cdot 402 \pm \cdot 063 \ (1909 - 12), \\ r_{PO} &= + \cdot 091 \pm \cdot 076 \ (1904 - 8), = + \cdot 074 \pm \cdot 075 \ (1909 - 12). \end{split}$$

Thus overcrowding has no relation to the size of the town, the larger towns do not show more overcrowding. There is, however, a considerable association of persons per acre with total population, the larger towns having more persons per acre without exhibiting any more significant overcrowding. Making the population constant we find:

First Perio	d 1904–1908	Second Period 1909–1912		
Total Correlation	Partial Correlation	Total Correlation	Partial Correlation	
$r_{Ap_{\alpha}} = + \cdot 165 \pm \cdot 075$ $r_{A0} = - \cdot 153 \pm \cdot 075$	${}_{p}r_{\mathcal{A}p_{a}} = + \cdot 122 \pm \cdot 076$ ${}_{p}r_{\mathcal{A}0} = - \cdot 167 \pm \cdot 075$	$r_{\mathcal{A}p_a} = + \cdot 043 \pm \cdot 075$ $r_{\mathcal{A}0} = - \cdot 136 \pm \cdot 074$	$_{\nu}r_{Av_{a}} = + \cdot 023 \pm \cdot 075$ $_{P}r_{A0} = - \cdot 140 \pm \cdot 074$	

Thus correcting for population only makes the relation between persons per acre and incidence still more insignificant, while the relation between incidence and less overcrowding becomes slightly greater, without rising to any real importance.

‡ This result must not offhand be extended to subdistricts of our towns, it is an inter-urban and not intra-urban statement.

It will be seen at once that this conclusion opens up new problems: (i) Is the greater isolation the outcome of greater incidence, the only remedy suggestable for greater incidence being a more complete isolation? (ii) Is the greater incidence in some manner a result of the greater isolation, and does it really tell against isolation as a remedy against the spread of diphtheria? The association of greater isolation with local prosperity would then be merely a measure of the economic capacity of the district for carrying out the accepted sanitary code. (iii) If (ii) is to be answered in the negative, then is there any factor in prosperity which makes for a greater diphtheritic incidence? The final answers to these problems can probably not be given on the basis of the present data. The correlations under discussion although significant are not of such a marked character as to provide more than provisional statements, or indeed more than suggestions for further inquiry and tabulation.

(7) Does greater Isolation follow increasing Incidence, or greater Incidence follow increasing Isolation? The problem is a much more subtle one than appears at first sight. What we have established is that those towns with the higher isolation-rate have the higher attack-rate. It does not follow from this that the individual town which increases its isolation-rate will increase its attack-rate. To determine whether this is so we took as our variates: increase in isolation-rate  $(\dot{I})$  between the periods 1904–8 and 1909–12\*, and the similar increase  $\dot{A}$  of the attack-rate. We found:

$$r_{A\dot{I}} = + .256 \pm .072,$$

a value probably significant, although not quite so large as that found for the inter-urban relation:

$$r_{AI} = + .427 \pm .063$$
 (for 1904–8),  
=  $+ .290 \pm .069$  (for 1909–12).

We can, we think, therefore conclude that the towns which increase their isolationrate are those with increasing attack-rate, just as the towns with higher isolationrate are those with higher attack-rate.

But this does not answer the question as to which is "the cart" and which "the horse"! Does the increased attack-rate precede or follow the increased isolation-rate? To answer this question we divided our material into three periods each of three years, let us say  $T_1$ ,  $T_2$  and  $T_3$ . Then the attack-rate increase between  $T_2$  and  $T_1$  was correlated with the isolation-rate in  $T_3$ , and the isolation-rate increase between  $T_2$  and  $T_1$  with the attack rate in  $T_3$ . In other words we asked whether towns with most rapid increase of attack-rate in the

<sup>\*</sup> That is the total number treated in hospital × 100 and divided by the total number of attacks was taken for the first period and for the second period, and their difference (second period—first period) was treated as *increase* in isolation-rate. In the same way the sum of the totals attacked for the years of the first period × 1000 and divided by the sum of the calculated intercensal populations for the same years was treated as the attack-rate, and the difference of second and first period values taken as the increase in the attack-rate.

early periods had most isolation in the later period, and whether the towns with most rapid increase of isolation-rate in the earlier periods had most incidence in the later period. We found:

$$\begin{split} r_{\dot{A}_{2-1}\,I_3} &= -\,\, 004 \,\pm\, 077, \\ r_{\dot{I}_{2-1}\,A_3} &= +\,\, 085 \,\pm\, 077. \end{split}$$

Thus there is no significant relation whatever between either increase of attackrate or increase of isolation-rate in the first periods, and the isolation or the incidence in the following period.

As criticism of this result it might, perhaps, be suggested that the correlation of  $A_{2-1}$  and  $I_3$  will be influenced by what has been the course of I in the periods  $T_1$  and  $T_2$  and the nature of A in  $T_3$ ; we have accordingly, in order to test this, made the isolation-rate constant in the first two periods and the attack-rate constant in the third period and find

$$I_{1+2} A_3 r_{A_{2-1}} I_3 = + .147 \pm .076.$$

This is still of no real significance, although the sign appears to indicate that where the isolation-rate has been constant then increasing attack-rate in the earlier period is followed by very slightly more isolation in the third period, even if the attack-rate in that period be itself constant.

Similarly we determined:

$$A_{1+2}I_3r_{\dot{I}_{2-1}A_3} = + .077 \pm .077.$$

This coefficient shows that towns which have increased their isolation-rate during a period of constant attack are not liable to sensibly heavier attack in the following period.

It would thus seem that our first two problems are both to be answered in the negative. Towns which increase their isolation are not those which in the following period have most incidence, nor are those which have increasing incidence markedly those of most isolation in the following period. Attack and isolation appear to have no causative relation, and the association we have found between more isolation and more incidence seems to be contemporaneous rather than successional. We are, it seems, compelled to search for something in the environment, which favours incidence and at the same time isolation. The only common factor that we have been able to reach at present is the prosperity and general healthy condition of the town. Under these circumstances there appears to be economic possibility of greater isolation, but why should there be greater incidence? Is it possible that in the more prosperous towns there is greater consumption of some easily contaminated commodities, which may act as carriers of the disease, or more concourse of those of susceptible ages at places of public amusement or instruction?

(8) Test of the "organic" nature of the correlation of Isolation- and Attackrates by the method of Variate Differences. If the suggestion made at the end of the last section be correct we should anticipate that by the use of the method of variate differences we should free ourselves from the influence of the time factor, if attack-rate and isolation-rate increase simultaneously in the more prosperous towns, but without organic association. We have nine years' returns, but the epidemic nature of diphtheria in many cases does not give one great confidence in applying the method of variate differences to individual years. We considered that it would not be wise to deal with smaller intervals than three-year periods, and should have preferred had the data been available to work with five-year intervals. As it is, we cannot with three-year intervals for each town go beyond the second differences. We have accordingly 228 isolation-rates and attack-rates obtained from 76 towns for each of three three-year periods, 152 first differences, and 16 second differences. We may symbolise them as 1 and 16 and

$$\begin{split} r_{I'A'} &= + \cdot 332 \pm \cdot 040, \\ r_{\delta_1 I' \delta_1 A'} &= + \cdot 236 \pm \cdot 052, \\ r_{\delta_2 I' \delta_2 A'} &= + \cdot 159 \pm \cdot 075. \end{split}$$

The first of these results compares reasonably with the previous results for the first and second periods on p. 552, i.e.

$$\begin{array}{ll} 1904 – 1908: & r_{IA} = + \cdot 427 \, \pm \cdot 063, \\ \\ 1909 – 1912: & r_{IA} = + \cdot 290 \, \pm \cdot 069, \end{array}$$

with a mean value of + 358. And this is the more true because the values of  $r_{IA}$  were found by the product moment method without grouping, while  $r_{I'A'}$  was obtained from grouping in a correlation table\*.

Now the above values bring out very markedly that when we endeavour to remove the influence of the time factor and to obtain a purely organic relationship between I and A, we more than halve the correlation between them by proceeding to the second difference only. If we might suppose that a hyperbola would give the asymptotic value of  $r_{\delta_s I' \delta_s A'}$  from the above three known correlations we should have

$$r_{\delta_s I' \delta_s A'} = \frac{7.084}{8.105 + s} - .542,$$

which indicates, although no stress can be laid on actual numbers, that at about the fifth difference  $r_{\delta_s I' \delta_s A'}$  would tend to become negative. All we think it possible to say would be that if the time factor be eliminated there is very little positive organic association between high isolation-rate and high attack-rate to be cleared up,—certainly not more than is indicated by the correlation on p. 565:

$$I_{1+2}A_3r_{A_{2-1}I_3} = + \cdot 147 \pm \cdot 076,$$

<sup>\*</sup> It may be noted that  $r_{\delta_1 A' \delta_1 I'}$  was also found from a correlation table, but  $r_{\delta_2 I' \delta_2 A'}$  as having only 76 cases by product moment without grouping.

which seems to suggest that other things being constant increasing incidence is to some slight extent followed—probably as the only suggested remedy—by the higher isolation rates\*.

(9) Can any other Factors be determined which measure the Relation between urban conditions and the Incidence of Diphtheria? It is worth while from this standpoint to place the towns with which we have dealt in the order of incidence, each town being credited with the mean of the three attack-rates for each of three-year periods. Now an examination of the four columns of this table shows that, with the exception of Oxford—which has a child incidence (\*89 as compared to '70) considerably above the population incidence owing to relatively few children—the towns with the least diphtheria are the Midland, and particularly the Northern manufacturing towns. These constitute practically the whole of the first column of 19 towns. The last column contains the big ports and certain suburban metropolitan districts, indeed all these for which we have data except Plymouth, Devonport and Tottenham fall into the second half of the

Seventy-six Towns in order of their Diphtheria Incidence Rates 1904–1912.

1	West Bromwich	(.40)	20	Rotherham	(.91)	39	Birkenhead	(1.20)	58	Brighton	(1.61)
2	Northampton	(.45)	21	South Shields	(·92)	40	Rhondda	(1.24)	59	Stockton	(1.64)
3	Wigan	(*48)	22	Preston	(.93)	41	Smethwick	(1.25)	60	Grimsby	(1.66)
4	Walsall	(.49)	23	Wallasey	(·94)	42	Barrow	(1.25)	61	Leyton	(1.73)
5	Stockport	(.53)	24	Bath	(.95)	43	Newport	(1.25)	62	West Ham	(1.75)
6	Oldham	(.59)	25	Bootle	(.96)	44	$\overline{\text{Wimbledon}}$	(1.30)	63	Salford	(1.78)
7	Bolton	(.59)	26	York	(.99)	45	Great Yarmouth	(1.31)	64	Nottingham	(1.79)
8	Oxford	(.70)	27	Blackpool	(.99)	46	Southend-on-Sea	(1.32)	65	St Helens	(1.80)
9	Barnsley	(.71)	28	Tynemouth	(1.00)	47	Birmingham	(1.32)	66	Walthamstow	(1.83)
10	Southport	(.72)	29	Tottenham	(1.02)	48	Gillingham	(1.34)	67	$\operatorname{Ilford}$	(1.87)
11	Rochdale	(.73)	30	Halifax	(1.03)	49	Ipswich	(1.36)	68	Southampton	(1.95)
12	Leicester	(.76)	31	Sheffield	(1.03)	50	Liverpool	(1.37)	69	Cardiff	(2.03)
13	Manchester	(.79)	32	Plymouth	(1.07)	51	Hornsey	(1.39)	70	Enfield	(2.11)
14	Bury	(.80)	33	Coventry	(1.11)	52	Darlington	(1.39)	71	Hull	(2.16)
15	Blackburn	(.83)	34	Warrington	(1.11)	53	Acton	(1.43)	72	Bristol	(2.20)
16	Wolverhampton	(.86)	35	Devonport	(1.13)	54	Newcastle	(1.45)	73	Croydon	(2.41)
17	Burnley	(.86)	36	Sunderland	(1.14)	55	Burton on Trent	(1.48)	74	Portsmouth	(2.51)
18	Huddersfield	(.89)	37	Bournemouth	(1.17)	56	Bradford	(1.56)	75	Derby	(3.45)
19	Wakefield	(.91)	38	Middlesbrough	(1.20)	57	Willesden	(1.56)	76	Lincoln	(3.65)
					,						

\* It is perhaps worth while putting on record the additional statistical constants obtained in deducing the above correlations, as they are probably fairly reliable values and should be compared with the two period constants on p. 561:

$\overline{A}'$	=Mean Attack-rate	1.26; Standard Deviation, Attack-rate	·655
$ar{I}'$	=Mean Isolation-rate	47.75; Standard Deviation, Isolation-rate	26.341
$\delta_{1}$	T=Mean Increase in Attack-rate	- ·086; Standard Deviation of change in Attack-rate	•648
δια	I'=Mean Increase in Isolation-rate	9:03: Standard Deviation of Increase in Isolation-rate	1.05

Thus while most towns have been sensibly increasing their amount of isolation by  $17 \, ^{\circ}/_{\circ}$  to  $18 \, ^{\circ}/_{\circ}$  of its mean value, the decrease in the attack-rate has only been  $6 \, ^{\circ}/_{\circ}$  to  $7 \, ^{\circ}/_{\circ}$  of the mean incidence, and the correlations show that this decrease has not occurred in the towns with marked increase of isolation.

table, and there can be little doubt that on the whole sea-port conditions and the big new neighbourhoods round London favour, while manufacturing conditions restrict, the incidence of diphtheria. We have not data, however, available upon which we could test water and milk supply, or extent of consumption of milk and fish in these towns. The results for Derby and Lincoln are remarkable, but they are high for all three periods, and this notwithstanding the rapid increase of isolation in those towns.

At first sight it seemed to us that the towns in the first column were markedly those in which there had been a greatly restricted birthrate\*, while those in the last column were towns of greater fertility. Taking the births per 100 married women from 15 to 45 (B) we found:

$$r_{AB} = + .013 \pm .075$$
.

Thus there is no association between incidence and the well-to-do character of a town as estimated by a low birthrate.

Again having regard to the character of the towns in our first column, it occurred to us to test the incidence in relation to the employment of males in manufacturing processes involving smoke. We took out of the 1911 census the percentage (S) of males over 10 years of age, who fell under a rough test of smoke-producing occupations, namely IX. 1, X. 1–2, 5–8, XIV. 1, XV. and XVIII. 1–6 of the Registrar-General's classification, and we found:

$$r_{AS} = -.180 \pm .073.$$

This is possibly significant and would undoubtedly be emphasised had we included as a factor the women engaged in textile industries. There seems therefore some slight reason to suppose that the conditions favourable to smoke production are unfavourable to the spread of diphtheria.

If the data could be procured, it would be worth while considering water and milk supply and the extent of fish consumption in the towns we have dealt with. If these were found to be of little influence, the road would certainly be clearer for dealing with the chronic diphtheritic human carrier as the chief source of the spread of the diphtheria bacillus.

- (10) Conclusions.
- (a) No influence of greater isolation in reducing the attack-rate from diphtheria is discoverable. In fact there is a sensible, if not large, *positive* association between the isolation-rate and attack-rate.
- (b) The case mortality is somewhat less where there is more isolation. This may very probably be accounted for by more cases coming under specialised medical care.
- \* We had partially in view here also the possibility that restricted birthrate meant employment of women and thus less breast-feeding and greater use of milk, so that cross-currents might be at work.

- (c) The attack-rate appears to be greater in the more prosperous towns and in towns of somewhat better sanitary conditions. We have not found the prevalence of diphtheria associated with overcrowding or with the conditions leading to high infant mortality.
- (d) While a low birthrate, taken either as a measure of prosperity, or as a measure of the employment of women and so of the prevalence of hand feeding, appears to have no significance for the attack-rate of diphtheria, smoke-producing manufactures are probably unfavourable to the prevalence of the disease, which appears to attach itself in the main to the large ports and metropolitan suburban districts.
- (e) The association between the attack- and isolation-rates observed is not very significant, and while it might, to a very small extent, be due to increased isolation following or accompanying increased attack, it is more probably an association due to the more prosperous towns practising more isolation, and also to there being some element in prosperity which assists the spread of the disease.

Generally all the correlations are of a low order; they contain, however, nothing to support the theory that isolation markedly limits the incidence of diphtheria; the disease itself does not appear where overcrowding is greatest nor where the population is most dense; on the other hand isolation is most practised in those towns where domestic servants are most common and which may be supposed to be most prosperous. The chief argument for isolation—which can be drawn from the present data—is a lessened case-mortality, but such mortality might be obtained in all probability by specialised medical service as apart from isolation.

#### MISCELLANEA.

## I. On the Probable Error of a Coefficient of Mean Square Contingency.

By KARL PEARSON, F.R.S.

Let the sampled population be considered as to two variates and be represented by the total M and the cell-frequency  $m_{pq}$  for the pth row and qth column cell. Further let the vertical marginal frequencies be given by  $m_{pq}$  and the horizontal marginal frequencies by  $m_{pq}$ , so that

$$m_{1q} + m_{2q} + \dots + m_{pq} + \dots = m_{:q},$$
  
 $m_{p1} + m_{p2} + \dots + m_{pq} + \dots = m_{p},.$ 

Let the corresponding quantities for the sample be N,  $n_{pq}$ ,  $n_{:q}$  and  $n_{p:}$ .

Then we know that the mean square contingency  $\phi^2$  is given by

$$\phi^{2} = S \left\{ \frac{\left( N \frac{m_{,q}}{M} \frac{m_{p:}}{M} - n_{pq} \right)^{2}}{N \times N \frac{m_{,q}}{M} \frac{m_{p:}}{M}} \right\} \tag{i),}$$

summed for every cell.

Now in the great bulk of statistical phenomena we do not know more of the sampled population than is given by the sample, and thus to determine  $\phi^2$  we must put  $\frac{m_{:q}}{M}$  and  $\frac{m_{p}}{M}$  equal to

the most probable values known to us\*, namely,  $\frac{n_{:q}}{N}$  and  $\frac{n_p}{N}$ . Doing this we obtain the usual value for the mean square contingency

$$\phi^{2} = S \left\{ \left( \frac{n_{:q} n_{p:}}{N} - n_{pq} \right)^{2} / n_{:q} n_{p:} \right\}$$
 (ii).

Starting from (ii) Blakeman and Pearson have found† the probable error of the mean square contingency. The process is admittedly very laborious and although it has now been used fairly often, it must be confessed that its chief value is to obtain appreciation of the probable errors of contingency coefficients in general, rather than in any usefulness in recording significant differences between long series of individual coefficients.

But it has not been sufficiently recognised that the probable error thus found is that of the approximate value of the mean square contingency (ii) and not that of its true value (i). It is indeed the probable error of the expression actually used, but it is not the probable error of the true value as given by (i). The latter is easy to find and deserves consideration. Let us write

$$\begin{split} Nm_{,q}m_{p,}/M^2 &= \mu_{pq},\\ \phi_t^2 &= \frac{1}{N}\,S\left\{\!\!\! \frac{(\mu_{pq} - n_{pq})^2}{\mu_{pq}}\!\!\! \right\} = -1 + \frac{1}{N}\,S\left\{\!\!\! \frac{n^2_{pq}}{\mu_{pq}}\!\!\! \right\}, \end{split}$$

then

\* Pearson, Philosophical Magazine, Vol. L. 1900, pp. 164 et seq.

+ Biometrika, Vol. v. pp. 191 et seq.

where we shall use  $\phi_{t^2}$  and  $\phi_{a^2}$  for the true and approximate values of the mean square contingency. Thus

 $1 + \phi_t^2 = \frac{1}{N} S\left(\frac{n^2_{pq}}{\mu_{pq}}\right)$ ....(iii).

Now for a sample of constant size  $\mu_{pq}$  is constant and therefore representing small deviations by differentials

$$\delta \phi_t^2 = \frac{2}{N} S\left(\frac{n_{pq} \delta n_{pq}}{\mu_{pq}}\right).$$

Square, add for all samples and divide by the number of such samples and we have

$$\sigma^2_{\phi_t^2} \! = \! \frac{4}{N^2} \, S \left( \frac{n^2_{pq}}{\mu^2_{pq}} \, \sigma^2_{\ n_{pq}} \right) + \frac{8}{N^2} \, \Sigma \left( \frac{n_{pq} \, n_{p'q'}}{\mu_{pq} \mu_{p'q'}} \! \times \sigma_{n_{pq}} \sigma_{n_{p'q'}} r_{n_{pq} n_{p'q'}} \right),$$

where  $\sigma_{n_{pq}}$  is the standard deviation of  $n_{pq}$  and  $r_{n_{pq}n_{p'q'}}$  is the correlation of deviations in  $n_{pq}$  and  $n_{p'q'}$ ; S is a summation for every cell and  $\Sigma$  for every pair of cells.

But it is well known\* that

$$\sigma^2_{n_p q} = N \frac{m_{pq}}{M} \left( 1 - \frac{m_{pq}}{M} \right) \chi,$$

$$\sigma_{n_{pq}}\sigma_{n_{p'q'}}r_{n_{pq}n_{p'q'}}=-N\frac{m_{pq}}{M}\frac{m_{p'q'}}{M}\chi,$$

where  $\chi$  is the factor 1-(N-1)/(M-1), usually put unity, since M is as a rule large compared with N, and which will be here put unity for the remainder of the work.

Hence

$$\sigma^{2} \phi_{t}^{2} = \frac{4}{N} S \left( \frac{n^{2}_{pq} m_{pq}}{M \mu^{2}_{pq}} \right) - \frac{4}{N} S \left( \frac{n^{2}_{pq} m^{2}_{pq}}{M^{2} \mu^{2}_{pq}} \right) - \frac{8}{N} \Sigma \left( \frac{n_{pq} n_{p'q'}}{\mu_{pq} \mu_{p'q'}} \frac{m_{pq} m_{p'q'}}{M^{2}} \right)$$

$$= \frac{4}{N} S \left( \frac{n^{2}_{pq} m_{pq}}{M \mu^{2}_{pq}} \right) - \frac{4}{N} \left\{ S \left( \frac{n_{pq} m_{pq}}{M \mu_{pq}} \right) \right\}^{2} \dots (iv).$$

This is the standard deviation of the true value of the mean square contingency, and in most cases will be of no service, for we do not know the true values of  $m_{pq}$  and  $\mu_{pq}$ .

If we put these equal to the values obtained from the actual sample under consideration we obtain the approximate value of the standard deviation of the true mean square contingency, which we may represent by the symbol  $(\sigma_{\phi_t^2})_a$  and compare with what Blakeman and Pearson found, i.e.  $(\sigma_{\phi_a^2})_t$ . Thus our alternatives are

 $\phi_a^2 \pm .67449 (\sigma_{\phi_t^2})_a$ 

and

 $\phi_{a^2} \pm .67449 \left(\sigma_{\phi_a^2}\right)_{t^*}$ 

The real thing is  $\phi_t^2 \pm .67449 \sigma_{\phi_t^2}$ .

Shall we obtain a better insight into the variation of this by taking the approximate values of both  $\phi_t^2$  and  $\sigma_{\phi_t^2}$ , or by taking the probable error of  $\phi_a^2$ ? The problem is a subtle one, and, perhaps, only to be solved by experiment, not by theory. Of course when we take numerous samples and calculate  $\phi_a^2$ , then  $\sigma_{\phi_a^2}$  will measure their variability. But this is not what we seek. We use  $\phi_a^2$  as an approximation to  $\phi_t^2$ , and it is the variability of the true value that we want. Are we not right in choosing  $(\sigma_{\phi_t^2})_a$  as its best value? In short would not—on the average of a great number of samples— $(\sigma_{\phi_t^2})_a$  give us a closer result to  $\sigma_{\phi_t^2}$  than  $(\sigma_{\phi_a^2})_t$ ?

Returning now to equation (iv) and putting in the observed values for  $m_{pq}$ ,  $\mu_{pq}$  we have

$$(\sigma_{\phi_t^2})_a = \frac{4}{N} \left[ S \left\{ \frac{N n^3_{pq}}{(n_{:q} n_{p:})^2} \right\} - \left\{ S \left( \frac{n^2_{pq}}{n_{:q} n_{p:}} \right) \right\}^2 \right] \dots (v).$$

\* The values here given are the true values before we approximate by putting  $m_{pq}|M=n_{pq}/N$ , etc. Biometrika x 73

Or, after some reductions

$$(\sigma_{\phi_t^2})_a = \frac{2}{\sqrt{N}} \{ \psi_a^3 + \phi_a^2 - \phi_a^4 \}^{\frac{1}{2}}$$
 (vi),  
$$\psi_a^3 = S \left\{ \frac{N \left( n_{pq} - \frac{n_{:q} n_{p:}}{N} \right)^3}{\left( n_{:pq} - \frac{n_{:q} n_{p:}}{N} \right)^3} \right\}$$
 (vii)

where

and

$$\phi_a^2 = S \left\{ \frac{\left(n_{pq} - \frac{n_{,q} n_{p}}{N}\right)^2}{n_{,q} n_{p}} \right\}$$
 .....(viii).

Again we have

$$\therefore (\sigma_{\phi_t})_a = \frac{1}{\sqrt{N}} \left\{ \frac{\psi_a^3}{\phi_a^2} + 1 - \phi_a^2 \right\}^{\frac{1}{2}}.$$
 (ix).

Now what we usually need is the probable error of the contingency coefficient

$$C_2 = \sqrt{\overline{\phi^2/(1+\phi^2)}}$$

But

$$\sigma_{C_2} \! = \! \sigma_{\phi} \, (1 - C_2{}^2)^{\frac{3}{2}} \! = \! \sigma_{\phi} / \! (1 + \phi^2)^{\frac{3}{2}}.$$

Thus the probable error of the coefficient of mean square contingency

$$\cdot 67449 \times \sigma_{C_2} = \frac{\cdot 67449}{\sqrt{N}} \left\{ \frac{\psi_a{}^3/\phi_a{}^2 + 1 - \phi_a{}^2}{(1 + \phi_a{}^2)^3} \right\}^{\frac{1}{2}} \tag{x}.$$

This expression is much simpler than that for the probable error of the actually used value as given by Blakeman and Pearson\*. It is not, however, asserted that it possesses greater theoretical validity. Those authors illustrate their formula by calculating the probable error of the contingency coefficient in the case of the association of handwriting and general intelligence in 1801 schoolgirls. They find

$$C = .2957 \pm .0192$$
.

In the course of their work they deduce

$$\phi_a^2 = .09580,$$
 $(\sigma_{\phi_a})_t = .03268,$ 
 $\psi_a^3 = .14865.$ 

Using these values we have from (ix)

$$(\sigma_{\phi_t})_a = \frac{1}{\sqrt{1801}} \left\{ \frac{\cdot 14865}{\cdot 09580} + \cdot 90420 \right\}^{\frac{1}{2}} = \cdot 03693.$$

It is clear therefore that  $(\sigma_{\phi_t})_a$  does not differ very substantially from  $(\sigma_{\phi_a})_t$ . Calculating from (x) the probable error of  $C_2$ , we find it=0217, while the Blakeman-Pearson process gave 0192. The two values only differ by 0025, which is unlikely to be of importance in the case of most inferences in practical statistics.

Beyond the knowledge of  $\phi_a^2$  only  $\psi_a^3$  is required by the present process.

This may be written

$$\psi_a^3 = \frac{1}{N} S \left\{ \frac{\left(n_{pq} - \frac{n_{+q} n_{p_{+}}}{N}\right)^2}{\frac{n_{+q} n_{p_{+}}}{N}} \times \frac{n_{pq} - \frac{n_{+q} n_{p_{+}}}{N}}{\frac{n_{+q} n_{p_{+}}}{N}} \right\}.$$

In finding the mean square contingency  $\phi_a^2$ , however, the three expressions

$$\frac{\left(n_{pq} - \frac{n_{:q}n_{p:}}{N}\right)^{2}}{\frac{n_{:q}n_{p:}}{N}}, \quad n_{pq} - \frac{n_{:q}n_{p:}}{N} \text{ and } \frac{n_{:q}n_{p:}}{N}$$

must have been written down for each cell and thus  $\psi_a^3$  can be readily calculated. We can also treat  $\psi_a^3$  as given by

 $\psi_a^3 = S\left\{\frac{Nn^3_{pq}}{(n_{:q}n_{p})^2}\right\} - 1 - 3\phi_a^2,$ 

but the cubing of the often rather large cell frequencies is troublesome, just as it is rather more troublesome to calculate

$$\phi_a^2 = S\left(\frac{n^2_{pq}}{n_{:q}n_{p:}}\right) - 1$$

than

$$\phi_a^2 = \frac{1}{N} S \left\{ \frac{\left(n_{pq} - \frac{n_{:q} n_{p:}}{N}\right)^2}{\frac{n_{:q} n_{p:}}{N}} \right\},$$

owing to the largeness of the squares in the former expression.

#### II. Measurements of Medieval English Femora.

In a forthcoming memoir on the English Long Bones there will be a good deal to be said about the conclusions reached by Dr Parsons in his recent paper on the Rothwell femora. Meanwhile he has started an attack on the Biometric School in a Journal whose columns are not open to adequate reply,—i.e. to a reply of not greater length than the published attack—from members of that school. In his communication he suggested that I was unacquainted with the condition of affairs at Rothwell, and behind this charge tried to escape any answers to the essential questions I asked him, and thus those questions still remain unanswered.

The communication I made ran as follows:

My informant who I hope is trustworthy speaks of (i) "the great mass of bones beneath the church at Rothwell" and (ii) of "the great collection of human bones beneath the old parish church at Rothwell"; further (iii) "there are probably some 5000 or 6000 individuals represented in the vault at Rothwell, either altogether or in part"; and again (iv) "The stack varies in height and breadth, but is nowhere as high or broad as that at Hythe, although it is much longer. I know that at Hythe there are the remains of rather over 4000 people,...... I think that this collection contains more than this, partly because the stack is so much longer, partly because the bones are so much more decomposed and have therefore settled more."

Manouvrier after much piecing and mending while only able to measure the lengths of about 16 femora from the neolithic burial places of Montigny and Esbly, was yet able to determine the pilastric index of 127, and the platymeric index in 127 bones, that is to say in eight times as many bones as those for which he could obtain the maximum length. And had he dealt fully with the head and neck and the popliteal region, the multiplying factor would probably have been ten. Had piecing, mending and a maximum of care in handling been used, I can hardly believe that what Manouvrier achieved at Montigny was not possible for Dr Parsons at Rothwell.

Dr Parsons writes: "If the remains of femurs, whether they are fit or unfit for measurement, are counted it will be found that females are quite as numerous as males though measurable male femurs from their stronger build are less liable to break in being extricated from the pile of bones, and so there are more of them available for measurement." The italics are mine.

Much depends on the method of 'extrication,' and if the capacity of a bone to stand a hole being drilled in it with a bradawl be part of the necessary fitness for measurement then the number might undoubtedly be limited. But trusting to what I know has been achieved by the French, I feel convinced that if Dr Parsons could measure 277 femoral heads where the femoral length was measurable, he could easily have measured 2000 heads in all and thus have ascertained, definitely, whether his Rothwell series is unique in showing a significant depression in frequency between 45 and 47 mm. Further he could on such material by dealing with numbers 8 to 10 times those he has provided have given definite answers to many of the problems concerning platymery and the pilastric and popliteal indices, which other observers have been vainly trying to solve on far less adequate and in many cases far more fragmentary material.

I would note that Dr Parsons gives no reply at all to my question of why he used Dwight's measurements as a criterion of sex when they referred to bones with the cartilages attached, because without this reply his careful attention to 'other points' when the head fell between 45 and 47 mm. seems one-sided, and of no value in sexing the collection as a whole. He further gives no reply whatever to my question of why it is the male end, not the dwarf end, of his female distribution which is lacking, if absence of females be due to breakage.

I would also state (i) that I have not sexed the Rothwell bones and therefore cannot say how far I should or should not agree with Dr Parsons. Dr Lee using the best available mathematical process found  $145\,$  s and  $133\,$ s, while Dr Parsons has  $103\,$  s and  $174\,$ s. How this shows any agreement I fail to perceive; (ii) that I have made no assertion about the bones being of the 13th and 14th centuries. I merely headed my letter with Dr Parsons' heading "Measurements of Medieval English Femora," and asked why, if Dr Parsons holds these bones to be such, he considers them without cartilages comparable with the mixed results of a modern American dissecting room plus the cartilages.

K. P.

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